

Euronext Dublin - Daily Bond Index Report

Tuesday 26 February, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Feb-2019	Previous Close Value 25-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.04	113.87	0.146%	0.23%	0.90%	0.90%	14.04%	6.70	6.65	0.79
All Bond Index (Return)	207.12	206.80	0.150%	0.28%	1.19%	1.19%	107.12%	6.70	6.65	0.79
Under 3 Bond Index (Clean)	80.52	80.54	-0.024%	-0.37%	-0.85%	-0.85%	-19.48%	0.93	0.94	-0.45
Under 3 Bond Index (Return)	142.23	142.24	-0.011%	-0.04%	-0.09%	-0.09%	42.23%	0.93	0.94	-0.45
Under 5 Bond Index (Clean)	94.60	94.59	0.006%	-0.24%	-0.52%	-0.52%	-5.41%	1.91	1.92	-0.27
Under 5 Bond Index (Return)	168.51	168.48	0.016%	0.01%	0.04%	0.04%	68.51%	1.91	1.92	-0.27
Under 10 Bond Index (Clean)	107.73	107.63	0.093%	0.01%	0.20%	0.20%	7.73%	3.90	3.90	0.17
Under 10 Bond Index (Return)	192.26	192.07	0.099%	0.22%	0.68%	0.68%	92.26%	3.90	3.90	0.17
5 Plus Bond Index (Clean)	131.92	131.61	0.233%	0.52%	1.83%	1.83%	31.92%	9.71	9.62	0.93
5 Plus Bond Index (Return)	238.67	238.11	0.235%	0.46%	1.94%	1.94%	138.67%	9.71	9.62	0.93
10 Plus Bond Index (Clean)	144.03	143.63	0.278%	0.80%	2.78%	2.78%	44.03%	13.82	13.65	1.24
10 Plus Bond Index (Return)	270.26	269.51	0.280%	0.47%	2.58%	2.58%	170.26%	13.82	13.65	1.24

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Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	18-Jun-19	4.40%	Annual	101.50	3.05	253	104.55	0.00	7,080	7,186	7402
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.04	2.12	131	106.15	0.00	6,022	6,265	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.67	3.87	314	109.54	0.00	10,600	11,201	11612
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.92	1.80	131	110.72	0.00	6,480	7,058	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.27	0.76	348	104.03	0.00	6,828	7,051	7103
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.64	0.00	131	100.64	0.00	5,100	5,133	5133
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.48	3.67	343	120.15	0.00	7,006	8,161	8417
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.03	3.21	345	120.25	0.00	8,031	9,399	9657
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.31	5.18	350	136.48	0.00	11,490	15,087	15682
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.67	0.79	287	105.45	0.00	11,319	11,847	11936
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	102.37	0.71	287	103.08	0.00	8,322	8,519	8578
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	103.10	0.12	41	103.22	0.00	5,025	5,181	5187
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	116.13	1.89	287	118.02	0.00	9,402	10,918	11096
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	104.03	0.49	132	104.52	0.00	3,000	3,121	3136
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.55	1.12	315	102.67	0.00	4,000	4,062	4107
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	105.24	1.34	287	106.57	0.00	5,715	6,014	6091
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	109.21	0.04	8	109.26	0.00	8,596	9,388	9392

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Bond Index Constituent

Clean Price Performance			Index Price 26-Feb-2019	Previous Index Price 25-Feb-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	101.50	101.51	-0.013%	-0.329%	-0.804%	-0.804%	-0.54	0.30	0.30
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.04	104.06	-0.022%	-0.446%	-0.971%	-0.971%	-0.42	0.64	0.64
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.67	105.70	-0.026%	-0.354%	-0.748%	-0.748%	-0.47	1.09	1.10
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.92	108.96	-0.033%	-0.358%	-0.934%	-0.934%	-0.42	1.59	1.60
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.27	103.24	0.027%	-0.023%	0.015%	0.015%	-0.27	3.00	3.00
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.64	100.58	0.060%	0.079%	0.257%	0.257%	-0.18	3.64	3.64
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.48	116.39	0.076%	-0.105%	-0.164%	-0.164%	-0.15	3.73	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.03	116.88	0.130%	-0.023%	0.154%	0.154%	0.02	4.63	4.62
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.31	131.07	0.179%	0.087%	0.481%	0.481%	0.18	5.21	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.67	104.43	0.222%	0.480%	1.609%	1.609%	0.34	6.95	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.37	102.12	0.250%	0.763%	2.315%	2.315%	0.63	8.82	8.77
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	103.10	102.79	0.301%	0.924%			0.78	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.13	115.85	0.247%	0.709%	2.329%	2.329%	0.88	9.91	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.03	103.75	0.274%	0.868%	2.481%	2.481%	0.99	11.17	11.06
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.55	101.27	0.273%	0.845%	2.769%	2.769%	1.18	12.93	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.24	104.93	0.291%	0.852%	3.169%	3.169%	1.37	15.69	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.21	108.89	0.297%	0.771%	3.452%	3.452%	1.57	20.78	20.46

Return Price Performance			Index Price 26-Feb-2019	Previous Index Price 25-Feb-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.55	104.55	0.000%	-0.020%	-0.096%	-0.096%	-0.54	0.30	0.30
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.15	106.16	-0.007%	-0.043%	-0.048%	-0.048%	-0.42	0.64	0.64
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.54	109.56	-0.015%	-0.050%	-0.052%	-0.052%	-0.47	1.09	1.10
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.74	-0.020%	-0.031%	-0.185%	-0.185%	-0.42	1.59	1.60
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.03	104.00	0.029%	0.033%	0.142%	0.142%	-0.27	3.00	3.00
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.64	100.58	0.060%	0.079%	0.257%	0.257%	-0.18	3.64	3.64
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.15	120.05	0.082%	0.130%	0.376%	0.376%	-0.15	3.73	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.25	120.09	0.135%	0.180%	0.619%	0.619%	0.02	4.63	4.62
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.48	136.23	0.184%	0.367%	1.123%	1.123%	0.18	5.21	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.45	105.22	0.222%	0.544%	1.757%	1.757%	0.34	6.95	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.08	102.82	0.251%	0.821%	2.449%	2.449%	0.63	8.82	8.77
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	103.22	102.91	0.304%	1.001%			0.78	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.02	117.73	0.248%	0.845%	2.642%	2.642%	0.88	9.91	9.82

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.52	104.24	0.275%	0.957%	2.693%	2.693%	0.99	11.17	11.06
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.67	102.39	0.272%	0.927%	2.957%	2.957%	1.18	12.93	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.57	106.26	0.292%	0.958%	3.408%	3.408%	1.37	15.69	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.26	108.93	0.302%	-0.926%	1.839%	1.839%	1.57	20.78	20.46