

Euronext Dublin - Daily Bond Index Report

Monday 4 March, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 04-Mar-2019	Previous Close Value 01-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.78	113.61	0.154%	-0.03%	0.68%	0.68%	13.78%	6.68	6.62	0.82
All Bond Index (Return)	206.75	206.40	0.172%	0.00%	1.01%	1.01%	106.75%	6.68	6.62	0.82
Under 3 Bond Index (Clean)	80.44	80.46	-0.020%	-0.04%	-0.94%	-0.94%	-19.56%	0.92	0.92	-0.44
Under 3 Bond Index (Return)	142.20	142.17	0.018%	0.01%	-0.11%	-0.11%	42.20%	0.92	0.92	-0.44
Under 5 Bond Index (Clean)	94.49	94.50	-0.003%	-0.04%	-0.62%	-0.62%	-5.51%	1.89	1.90	-0.25
Under 5 Bond Index (Return)	168.43	168.39	0.025%	0.00%	0.00%	0.00%	68.43%	1.89	1.90	-0.25
Under 10 Bond Index (Clean)	107.57	107.50	0.067%	-0.03%	0.05%	0.05%	7.57%	3.88	3.88	0.19
Under 10 Bond Index (Return)	192.07	191.90	0.089%	0.00%	0.58%	0.58%	92.07%	3.88	3.88	0.19
5 Plus Bond Index (Clean)	131.53	131.20	0.252%	-0.03%	1.53%	1.53%	31.53%	9.68	9.59	0.95
5 Plus Bond Index (Return)	238.06	237.43	0.264%	0.00%	1.68%	1.68%	138.06%	9.68	9.59	0.95
10 Plus Bond Index (Clean)	143.45	142.92	0.373%	-0.03%	2.37%	2.37%	43.45%	13.79	13.62	1.27
10 Plus Bond Index (Return)	269.26	268.23	0.383%	-0.02%	2.20%	2.20%	169.26%	13.79	13.62	1.27

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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	101.40	3.12	259	104.53	0.00	7,080	7,179	7400
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.95	2.22	137	106.16	0.00	6,022	6,260	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.56	3.95	320	109.50	0.00	10,600	11,189	11607
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.82	1.88	137	110.70	0.00	6,480	7,051	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.18	0.78	354	103.95	0.00	6,828	7,045	7098
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.54	0.00	137	100.54	0.00	5,100	5,128	5128
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.30	3.73	349	120.03	0.00	7,006	8,148	8409
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.86	3.27	351	120.13	0.00	8,031	9,385	9648
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.03	5.27	356	136.29	0.00	11,490	15,056	15661
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.46	0.80	293	105.26	0.00	11,319	11,823	11914
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	102.13	0.72	293	102.85	0.00	8,322	8,499	8559
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.83	0.14	47	102.97	0.00	5,025	5,168	5175
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.82	1.93	293	117.75	0.00	9,402	10,889	11070
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.70	0.51	138	104.21	0.00	3,000	3,111	3126
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.16	1.14	321	102.30	0.00	4,000	4,046	4092
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.75	1.37	293	106.11	0.00	5,715	5,986	6064
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.53	0.08	14	108.61	0.00	8,596	9,329	9336

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 04-Mar-2019	Previous Index Price 01-Mar-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	101.40	101.41	-0.008%	-0.026%	-0.893%	-0.893%	-0.50	0.29	0.29
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.95	103.97	-0.021%	-0.032%	-1.058%	-1.058%	-0.44	0.62	0.62
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.56	105.58	-0.026%	-0.045%	-0.856%	-0.856%	-0.45	1.08	1.08
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.82	108.84	-0.019%	-0.039%	-1.026%	-1.026%	-0.42	1.57	1.58
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.18	103.17	0.009%	-0.047%	-0.074%	-0.074%	-0.25	2.98	2.99
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.54	100.51	0.030%	-0.041%	0.155%	0.155%	-0.15	3.62	3.63
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.30	116.27	0.032%	-0.054%	-0.318%	-0.318%	-0.12	3.71	3.72
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.86	116.78	0.073%	-0.035%	0.005%	0.005%	0.05	4.61	4.61
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.03	130.90	0.096%	-0.045%	0.269%	0.269%	0.21	5.19	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.46	104.26	0.188%	-0.005%	1.405%	1.405%	0.37	6.93	6.90
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	102.13	101.86	0.268%	0.026%	2.075%	2.075%	0.66	8.81	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.83	102.53	0.294%	0.024%			0.81	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.82	115.47	0.302%	0.005%	2.054%	2.054%	0.91	9.89	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.70	103.37	0.318%	-0.009%	2.148%	2.148%	1.02	11.15	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.16	100.79	0.367%	-0.004%	2.371%	2.371%	1.21	12.91	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.75	104.31	0.421%	-0.044%	2.688%	2.688%	1.40	15.66	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.53	108.00	0.489%	-0.131%	2.805%	2.805%	1.60	20.74	20.41

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 04-Mar-2019	Previous Index Price 01-Mar-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.53	104.50	0.027%	0.021%	-0.114%	-0.114%	-0.50	0.29	0.29
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.16	106.13	0.024%	0.030%	-0.042%	-0.042%	-0.44	0.62	0.62
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.50	109.49	0.009%	0.001%	-0.089%	-0.089%	-0.45	1.08	1.08
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.70	110.68	0.018%	0.012%	-0.202%	-0.202%	-0.42	1.57	1.58
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.95	103.94	0.015%	-0.038%	0.066%	0.066%	-0.25	2.98	2.99
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.54	100.51	0.030%	-0.041%	0.155%	0.155%	-0.15	3.62	3.63
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.03	119.96	0.058%	-0.017%	0.279%	0.279%	-0.12	3.71	3.72
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	120.13	120.02	0.094%	-0.002%	0.520%	0.520%	0.05	4.61	4.61
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.29	136.12	0.125%	-0.001%	0.983%	0.983%	0.21	5.19	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.26	105.06	0.194%	0.006%	1.571%	1.571%	0.37	6.93	6.90
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	102.85	102.57	0.273%	0.035%	2.224%	2.224%	0.66	8.81	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.97	102.66	0.302%	0.037%			0.81	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.75	117.38	0.314%	0.028%	2.406%	2.406%	0.91	9.89	9.80

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.21	103.87	0.327%	0.005%	2.383%	2.383%	1.02	11.15	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.30	101.92	0.373%	0.010%	2.585%	2.585%	1.21	12.91	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.11	105.66	0.429%	-0.025%	2.959%	2.959%	1.40	15.66	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.61	108.06	0.504%	-0.110%	1.233%	1.233%	1.60	20.74	20.41