

Euronext Dublin - Daily Bond Index Report

Tuesday 5 March, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value	Previous Close	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
	05-Mar-2019	04-Mar-2019		MTD	QTD	YTD				
All Bond Index (Clean)	113.78	113.78	-0.004%	-0.04%	0.68%	0.68%	13.78%	6.67	6.62	0.82
All Bond Index (Return)	206.76	206.75	0.003%	0.00%	1.02%	1.02%	106.76%	6.67	6.62	0.82
Under 3 Bond Index (Clean)	80.43	80.44	-0.016%	-0.05%	-0.96%	-0.96%	-19.57%	0.91	0.92	-0.44
Under 3 Bond Index (Return)	142.19	142.20	-0.004%	0.01%	-0.12%	-0.12%	42.19%	0.91	0.92	-0.44
Under 5 Bond Index (Clean)	94.49	94.49	-0.007%	-0.05%	-0.63%	-0.63%	-5.51%	1.89	1.90	-0.25
Under 5 Bond Index (Return)	168.43	168.43	0.002%	0.00%	0.00%	0.00%	68.43%	1.89	1.90	-0.25
Under 10 Bond Index (Clean)	107.56	107.57	-0.009%	-0.04%	0.04%	0.04%	7.56%	3.88	3.87	0.19
Under 10 Bond Index (Return)	192.06	192.07	-0.002%	0.00%	0.58%	0.58%	92.06%	3.88	3.87	0.19
5 Plus Bond Index (Clean)	131.53	131.53	-0.002%	-0.03%	1.53%	1.53%	31.53%	9.68	9.59	0.95
5 Plus Bond Index (Return)	238.07	238.06	0.004%	0.00%	1.68%	1.68%	138.07%	9.68	9.59	0.95
10 Plus Bond Index (Clean)	143.46	143.45	0.010%	-0.02%	2.38%	2.38%	43.46%	13.79	13.62	1.27
10 Plus Bond Index (Return)	269.30	269.26	0.014%	0.00%	2.22%	2.22%	169.30%	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	101.39	3.13	260	104.53	0.00	7,080	7,178	7400
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.93	2.23	138	106.16	0.00	6,022	6,259	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.54	3.96	321	109.49	0.00	10,600	11,187	11606
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.81	1.89	138	110.70	0.00	6,480	7,050	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.18	0.78	355	103.96	0.00	6,828	7,045	7098
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.55	0.00	138	100.55	0.00	5,100	5,128	5128
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.31	3.74	350	120.05	0.00	7,006	8,148	8410
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.88	3.28	352	120.16	0.00	8,031	9,386	9650
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.98	5.28	357	136.26	0.00	11,490	15,050	15657
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.44	0.81	294	105.24	0.00	11,319	11,821	11912
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	102.15	0.73	294	102.87	0.00	8,322	8,500	8561
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.84	0.15	48	102.99	0.00	5,025	5,168	5176
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.83	1.93	294	117.76	0.00	9,402	10,889	11071
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.69	0.51	139	104.20	0.00	3,000	3,111	3126
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.15	1.15	322	102.30	0.00	4,000	4,046	4092
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.77	1.37	294	106.13	0.00	5,715	5,988	6066
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.55	0.08	15	108.64	0.00	8,596	9,331	9338

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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 05-Mar-2019	Previous Index Price 04-Mar-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	101.39	101.40	-0.013%	-0.038%	-0.906%	-0.906%	-0.51	0.28	0.28
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.93	103.95	-0.014%	-0.046%	-1.072%	-1.072%	-0.45	0.62	0.62
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.54	105.56	-0.019%	-0.064%	-0.874%	-0.874%	-0.44	1.07	1.08
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.81	108.82	-0.016%	-0.054%	-1.041%	-1.041%	-0.42	1.57	1.58
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.18	103.18	0.004%	-0.044%	-0.070%	-0.070%	-0.25	2.98	2.98
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.55	100.54	0.006%	-0.035%	0.161%	0.161%	-0.15	3.62	3.62
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.31	116.30	0.005%	-0.049%	-0.313%	-0.313%	-0.13	3.71	3.72
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.88	116.86	0.016%	-0.019%	0.021%	0.021%	0.04	4.61	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.98	131.03	-0.038%	-0.083%	0.230%	0.230%	0.21	5.19	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.44	104.46	-0.020%	-0.025%	1.384%	1.384%	0.37	6.93	6.90
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.15	102.13	0.016%	0.042%	2.091%	2.091%	0.66	8.80	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.84	102.83	0.011%	0.035%			0.81	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.83	115.82	0.005%	0.010%	2.059%	2.059%	0.91	9.89	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.69	103.70	-0.006%	-0.014%	2.143%	2.143%	1.02	11.15	11.03
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.15	101.16	-0.003%	-0.007%	2.368%	2.368%	1.21	12.91	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.77	104.75	0.018%	-0.026%	2.707%	2.707%	1.40	15.66	15.44
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.55	108.53	0.023%	-0.108%	2.829%	2.829%	1.60	20.74	20.41

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 05-Mar-2019	Previous Index Price 04-Mar-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.53	104.53	-0.001%	0.020%	-0.115%	-0.115%	-0.51	0.28	0.28
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.16	106.16	0.001%	0.031%	-0.041%	-0.041%	-0.45	0.62	0.62
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.49	109.50	-0.006%	-0.005%	-0.096%	-0.096%	-0.44	1.07	1.08
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.70	110.70	-0.004%	0.008%	-0.206%	-0.206%	-0.42	1.57	1.58
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.96	103.95	0.006%	-0.033%	0.072%	0.072%	-0.25	2.98	2.98
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.55	100.54	0.006%	-0.035%	0.161%	0.161%	-0.15	3.62	3.62
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.05	120.03	0.014%	-0.002%	0.293%	0.293%	-0.13	3.71	3.72
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	120.16	120.13	0.022%	0.020%	0.543%	0.543%	0.04	4.61	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.26	136.29	-0.026%	-0.026%	0.957%	0.957%	0.21	5.19	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.24	105.26	-0.018%	-0.012%	1.553%	1.553%	0.37	6.93	6.90
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.87	102.85	0.018%	0.053%	2.243%	2.243%	0.66	8.80	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.99	102.97	0.014%	0.051%			0.81	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.76	117.75	0.010%	0.038%	2.416%	2.416%	0.91	9.89	9.80

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.20	104.21	-0.002%	0.003%	2.381%	2.381%	1.02	11.15	11.03
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.30	102.30	0.001%	0.011%	2.586%	2.586%	1.21	12.91	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.13	106.11	0.022%	-0.004%	2.982%	2.982%	1.40	15.66	15.44
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.64	108.61	0.028%	-0.083%	1.261%	1.261%	1.60	20.74	20.41