

Euronext Dublin - Daily Bond Index Report

Thursday 7 March, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 07-Mar-2019	Previous Close Value 06-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.42	114.07	0.309%	0.53%	1.25%	1.25%	14.42%	6.69	6.65	0.74
All Bond Index (Return)	207.93	207.29	0.310%	0.57%	1.59%	1.59%	107.93%	6.69	6.65	0.74
Under 3 Bond Index (Clean)	80.39	80.42	-0.034%	-0.10%	-1.00%	-1.00%	-19.61%	0.90	0.91	-0.45
Under 3 Bond Index (Return)	142.16	142.19	-0.020%	-0.01%	-0.14%	-0.14%	42.16%	0.90	0.91	-0.45
Under 5 Bond Index (Clean)	94.54	94.51	0.031%	0.01%	-0.58%	-0.58%	-5.46%	1.88	1.89	-0.30
Under 5 Bond Index (Return)	168.56	168.49	0.039%	0.07%	0.07%	0.07%	68.56%	1.88	1.89	-0.30
Under 10 Bond Index (Clean)	107.91	107.71	0.182%	0.28%	0.37%	0.37%	7.91%	3.88	3.88	0.11
Under 10 Bond Index (Return)	192.70	192.35	0.186%	0.33%	0.91%	0.91%	92.70%	3.88	3.88	0.11
5 Plus Bond Index (Clean)	132.69	132.05	0.482%	0.85%	2.42%	2.42%	32.69%	9.69	9.61	0.86
5 Plus Bond Index (Return)	240.17	239.02	0.479%	0.88%	2.58%	2.58%	140.17%	9.69	9.61	0.86
10 Plus Bond Index (Clean)	145.15	144.24	0.625%	1.15%	3.58%	3.58%	45.15%	13.80	13.64	1.19
10 Plus Bond Index (Return)	272.45	270.77	0.623%	1.17%	3.41%	3.41%	172.45%	13.80	13.64	1.19

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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	101.32	3.16	262	104.48	0.00	7,080	7,173	7397
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.85	2.26	140	106.12	0.00	6,022	6,254	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.50	3.98	323	109.49	0.00	10,600	11,183	11606
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.78	1.92	140	110.70	0.00	6,480	7,049	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.34	0.78	357	104.12	0.00	6,828	7,056	7109
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.80	0.00	140	100.80	0.00	5,100	5,141	5141
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.60	3.76	352	120.36	0.00	7,006	8,169	8433
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.34	3.30	354	120.64	0.00	8,031	9,424	9689
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.64	5.31	359	136.95	0.00	11,490	15,126	15736
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.20	0.81	296	106.01	0.00	11,319	11,907	11999
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.16	0.73	296	103.89	0.00	8,322	8,585	8646
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	103.97	0.15	50	104.12	0.00	5,025	5,225	5233
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	117.04	1.95	296	118.98	0.00	9,402	11,003	11186
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	104.74	0.52	141	105.26	0.00	3,000	3,142	3158
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	102.29	1.15	324	103.44	0.00	4,000	4,091	4138
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	106.02	1.38	296	107.40	0.00	5,715	6,059	6138
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	110.09	0.09	17	110.19	0.00	8,596	9,464	9472

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Bond Index Constituent

Clean Price Performance			Index Price 07-Mar-2019	Previous Index Price 06-Mar-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	101.32	101.37	-0.044%	-0.106%	-0.973%	-0.973%	-0.45	0.27	0.27
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.85	103.91	-0.054%	-0.121%	-1.146%	-1.146%	-0.44	0.61	0.61
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.50	105.53	-0.022%	-0.095%	-0.905%	-0.905%	-0.46	1.06	1.07
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.78	108.80	-0.023%	-0.078%	-1.065%	-1.065%	-0.44	1.56	1.57
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.34	103.24	0.100%	0.111%	0.085%	0.085%	-0.30	2.97	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.80	100.65	0.146%	0.215%	0.411%	0.411%	-0.22	3.61	3.61
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.60	116.43	0.145%	0.205%	-0.060%	-0.060%	-0.20	3.70	3.71
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.34	117.08	0.225%	0.378%	0.418%	0.418%	-0.05	4.60	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.64	131.26	0.292%	0.420%	0.735%	0.735%	0.11	5.18	5.17
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.20	104.77	0.406%	0.706%	2.125%	2.125%	0.27	6.92	6.90
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.16	102.59	0.557%	1.036%	3.105%	3.105%	0.55	8.79	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	103.97	103.33	0.622%	1.132%			0.70	9.68	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.04	116.36	0.584%	1.057%	3.127%	3.127%	0.80	9.88	9.81
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.74	104.13	0.584%	0.997%	3.176%	3.176%	0.93	11.14	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	102.29	101.66	0.621%	1.114%	3.516%	3.516%	1.13	12.91	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.02	105.38	0.607%	1.169%	3.934%	3.934%	1.33	15.67	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.09	109.33	0.699%	1.309%	4.287%	4.287%	1.53	20.77	20.46

Return Price Performance			Index Price 07-Mar-2019	Previous Index Price 06-Mar-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	104.48	104.51	-0.032%	-0.023%	-0.158%	-0.158%	-0.45	0.27	0.27
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.12	106.15	-0.037%	-0.011%	-0.084%	-0.084%	-0.44	0.61	0.61
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.49	109.50	-0.010%	-0.013%	-0.103%	-0.103%	-0.46	1.06	1.07
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.70	110.71	-0.010%	0.010%	-0.204%	-0.204%	-0.44	1.56	1.57
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.12	104.02	0.101%	0.125%	0.230%	0.230%	-0.30	2.97	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.80	100.65	0.146%	0.215%	0.411%	0.411%	-0.22	3.61	3.61
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.36	120.18	0.150%	0.261%	0.557%	0.557%	-0.20	3.70	3.71
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.64	120.37	0.228%	0.423%	0.948%	0.948%	-0.05	4.60	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.95	136.55	0.291%	0.480%	1.469%	1.469%	0.11	5.18	5.17
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.01	105.58	0.405%	0.718%	2.295%	2.295%	0.27	6.92	6.90
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.89	103.32	0.556%	1.046%	3.257%	3.257%	0.55	8.79	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.12	103.48	0.624%	1.152%			0.70	9.68	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.98	118.30	0.579%	1.079%	3.481%	3.481%	0.80	9.88	9.81

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.26	104.65	0.585%	1.017%	3.419%	3.419%	0.93	11.14	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	103.44	102.81	0.618%	1.126%	3.730%	3.730%	1.13	12.91	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	107.40	106.75	0.603%	1.184%	4.205%	4.205%	1.33	15.67	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.19	109.42	0.703%	1.344%	2.707%	2.707%	1.53	20.77	20.46