

Euronext Dublin - Daily Bond Index Report

Monday 25 March, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Mar-2019	Previous Close Value 22-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.15	115.28	-0.111%	1.17%	1.89%	1.89%	15.15%	6.78	6.73	0.64
All Bond Index (Return)	207.63	207.82	-0.089%	0.42%	1.44%	1.44%	107.63%	6.78	6.73	0.64
Under 3 Bond Index (Clean)	80.27	80.28	-0.012%	-0.24%	-1.15%	-1.15%	-19.73%	1.23	1.24	-0.42
Under 3 Bond Index (Return)	142.06	142.03	0.020%	-0.09%	-0.21%	-0.21%	42.06%	1.23	1.24	-0.42
Under 5 Bond Index (Clean)	94.45	94.47	-0.025%	-0.09%	-0.67%	-0.67%	-5.55%	2.28	2.28	-0.24
Under 5 Bond Index (Return)	167.77	167.76	0.002%	-0.40%	-0.40%	-0.40%	67.77%	2.28	2.28	-0.24
Under 10 Bond Index (Clean)	107.97	108.03	-0.058%	0.34%	0.42%	0.42%	7.97%	3.89	3.89	0.06
Under 10 Bond Index (Return)	190.71	190.77	-0.034%	-0.71%	-0.13%	-0.13%	90.71%	3.89	3.89	0.06
5 Plus Bond Index (Clean)	134.30	134.55	-0.181%	2.08%	3.67%	3.67%	34.30%	10.46	10.38	0.80
5 Plus Bond Index (Return)	240.72	241.11	-0.163%	1.11%	2.81%	2.81%	140.72%	10.46	10.38	0.80
10 Plus Bond Index (Clean)	148.17	148.52	-0.239%	3.25%	5.74%	5.74%	48.17%	13.84	13.70	1.04
10 Plus Bond Index (Return)	278.18	278.80	-0.224%	3.29%	5.59%	5.59%	178.18%	13.84	13.70	1.04

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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	101.13	3.38	280	104.51	0.00	7,080	7,160	7399
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.59	2.55	158	106.14	0.00	6,022	6,238	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.36	4.20	341	109.57	0.00	10,600	11,168	11614
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.65	2.16	158	110.82	0.00	6,480	7,040	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.28	0.02	10	103.30	0.00	6,828	7,051	7053
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.81	0.00	158	100.81	0.00	5,100	5,141	5141
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.45	0.05	5	116.51	0.00	7,006	8,159	8162
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.26	0.07	7	117.33	0.00	8,031	9,417	9423
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.65	0.18	12	131.83	0.00	11,490	15,127	15147
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.63	0.86	314	106.49	0.00	11,319	11,956	12053
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.07	0.77	314	104.84	0.00	8,322	8,660	8725
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	104.97	0.21	68	105.17	0.00	5,025	5,275	5285
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.58	2.07	314	120.65	0.00	9,402	11,149	11343
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.27	0.03	7	106.29	0.00	3,000	3,188	3189
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.41	1.22	342	105.63	0.00	4,000	4,176	4225
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.85	1.46	314	110.31	0.00	5,715	6,221	6304
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.86	0.19	35	114.05	0.00	8,596	9,787	9804

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Bond Index Constituent

Clean Price Performance			Index Price 25-Mar-2019	Previous Index Price 22-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	101.13	101.15	-0.016%	-0.294%	-1.159%	-1.159%	-0.55	0.23	0.23
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.59	103.60	-0.016%	-0.378%	-1.400%	-1.400%	-0.45	0.56	0.56
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.36	105.37	-0.012%	-0.229%	-1.038%	-1.038%	-0.53	1.02	1.03
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.65	108.65	-0.002%	-0.195%	-1.181%	-1.181%	-0.50	1.52	1.52
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.28	103.29	-0.015%	0.049%	0.023%	0.023%	-0.30	2.94	2.95
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.81	100.83	-0.022%	0.224%	0.420%	0.420%	-0.23	3.56	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.45	116.49	-0.034%	0.076%	-0.188%	-0.188%	-0.21	3.78	3.79
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.26	117.35	-0.072%	0.311%	0.351%	0.351%	-0.06	4.69	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.65	131.76	-0.087%	0.429%	0.744%	0.744%	0.08	5.35	5.34
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.63	105.75	-0.116%	1.120%	2.545%	2.545%	0.20	6.87	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.07	104.24	-0.162%	1.926%	4.013%	4.013%	0.44	8.75	8.71
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.97	105.15	-0.171%	2.102%			0.59	9.64	9.58
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.58	118.84	-0.213%	2.391%	4.489%	4.489%	0.66	9.85	9.79
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.27	106.52	-0.235%	2.470%	4.680%	4.680%	0.80	11.17	11.08
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.41	104.63	-0.211%	3.213%	5.664%	5.664%	0.97	12.88	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.85	109.09	-0.224%	3.871%	6.710%	6.710%	1.16	15.67	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.86	114.23	-0.329%	4.773%	7.853%	7.853%	1.36	20.83	20.55

Return Price Performance			Index Price 25-Mar-2019	Previous Index Price 22-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	104.51	104.49	0.019%	0.003%	-0.132%	-0.132%	-0.55	0.23	0.23
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.11	0.029%	0.010%	-0.062%	-0.062%	-0.45	0.56	0.56
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.57	109.54	0.022%	0.060%	-0.030%	-0.030%	-0.53	1.02	1.03
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.78	0.035%	0.117%	-0.096%	-0.096%	-0.50	1.52	1.52
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.30	103.31	-0.009%	-0.668%	-0.564%	-0.564%	-0.30	2.94	2.95
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.81	100.83	-0.022%	0.224%	0.420%	0.420%	-0.23	3.56	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.51	116.52	-0.007%	-2.952%	-2.665%	-2.665%	-0.21	3.78	3.79
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.33	117.39	-0.049%	-2.334%	-1.823%	-1.823%	-0.06	4.69	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.83	131.90	-0.052%	-3.278%	-2.326%	-2.326%	0.08	5.35	5.34
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.49	106.61	-0.108%	1.176%	2.760%	2.760%	0.20	6.87	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.84	105.00	-0.153%	1.971%	4.203%	4.203%	0.44	8.75	8.71
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.17	105.34	-0.162%	2.173%			0.59	9.64	9.58
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.65	120.88	-0.193%	2.492%	4.929%	4.929%	0.66	9.85	9.79

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.29	106.53	-0.224%	2.007%	4.432%	4.432%	0.80	11.17	11.08
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.63	105.84	-0.198%	3.264%	5.924%	5.924%	0.97	12.88	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.31	110.54	-0.208%	3.931%	7.034%	7.034%	1.16	15.67	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.05	114.41	-0.314%	4.897%	6.308%	6.308%	1.36	20.83	20.55