

Euronext Dublin - Daily Bond Index Report

Tuesday 2 April, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 02-Apr-2019	Previous Close Value 01-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.09	115.15	-0.057%	-0.23%	-0.23%	1.83%	15.09%	6.74	6.70	0.64
All Bond Index (Return)	207.63	207.74	-0.050%	-0.20%	-0.20%	1.45%	107.63%	6.74	6.70	0.64
Under 3 Bond Index (Clean)	80.24	80.25	-0.007%	-0.02%	-0.02%	-1.19%	-19.76%	1.21	1.21	-0.47
Under 3 Bond Index (Return)	142.12	142.12	0.004%	0.02%	0.02%	-0.17%	42.12%	1.21	1.21	-0.47
Under 5 Bond Index (Clean)	94.46	94.47	-0.010%	-0.04%	-0.04%	-0.66%	-5.54%	2.26	2.26	-0.28
Under 5 Bond Index (Return)	167.91	167.91	-0.001%	0.00%	0.00%	-0.32%	67.91%	2.26	2.26	-0.28
Under 10 Bond Index (Clean)	107.99	108.02	-0.029%	-0.10%	-0.10%	0.44%	7.99%	3.87	3.87	0.04
Under 10 Bond Index (Return)	190.88	190.91	-0.020%	-0.07%	-0.07%	-0.05%	90.88%	3.87	3.87	0.04
5 Plus Bond Index (Clean)	134.16	134.29	-0.096%	-0.38%	-0.38%	3.56%	34.16%	10.43	10.34	0.80
5 Plus Bond Index (Return)	240.56	240.78	-0.091%	-0.36%	-0.36%	2.75%	140.56%	10.43	10.34	0.80
10 Plus Bond Index (Clean)	147.80	147.99	-0.128%	-0.54%	-0.54%	5.48%	47.80%	13.80	13.66	1.06
10 Plus Bond Index (Return)	277.60	277.94	-0.123%	-0.52%	-0.52%	5.37%	177.60%	13.80	13.66	1.06

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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	101.03	3.47	288	104.50	0.00	7,080	7,153	7398
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.48	2.68	166	106.16	0.00	6,022	6,232	6394
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.31	4.30	349	109.62	0.00	10,600	11,163	11619
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.61	2.27	166	110.89	0.00	6,480	7,038	7185
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.36	0.04	18	103.40	0.00	6,828	7,057	7060
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.93	0.00	166	100.93	0.00	5,100	5,147	5147
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.54	0.14	13	116.67	0.00	7,006	8,164	8174
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.39	0.14	15	117.53	0.00	8,031	9,427	9438
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.68	0.30	20	131.97	0.00	11,490	15,130	15164
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.72	0.88	322	106.60	0.00	11,319	11,966	12066
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.11	0.79	322	104.91	0.00	8,322	8,664	8730
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.05	0.23	76	105.28	0.00	5,025	5,279	5291
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.48	2.12	322	120.60	0.00	9,402	11,139	11338
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.28	0.06	15	106.34	0.00	3,000	3,188	3190
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.40	1.25	350	105.65	0.00	4,000	4,176	4226
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.42	1.50	322	109.92	0.00	5,715	6,196	6282
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.07	0.24	43	113.31	0.00	8,596	9,720	9740

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Bond Index Constituent

Clean Price Performance			Index Price 02-Apr-2019	Previous Index Price 01-Apr-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	101.03	101.05	-0.015%	-0.026%	-0.026%	-1.259%	-0.58	0.21	0.21
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.48	103.50	-0.017%	-0.031%	-0.031%	-1.499%	-0.52	0.54	0.54
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.31	105.33	-0.013%	-0.016%	-0.016%	-1.083%	-0.59	1.00	1.00
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.61	108.61	-0.001%	-0.012%	-0.012%	-1.216%	-0.55	1.50	1.50
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.36	103.35	0.013%	-0.020%	-0.020%	0.105%	-0.33	2.92	2.93
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.93	100.94	-0.009%	-0.039%	-0.039%	0.540%	-0.26	3.54	3.55
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.54	116.55	-0.015%	-0.070%	-0.070%	-0.118%	-0.25	3.76	3.77
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.39	117.40	-0.015%	-0.090%	-0.090%	0.454%	-0.10	4.66	4.67
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.68	131.73	-0.042%	-0.151%	-0.151%	0.764%	0.06	5.33	5.32
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.72	105.78	-0.055%	-0.198%	-0.198%	2.631%	0.19	6.85	6.84
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.11	104.22	-0.103%	-0.288%	-0.288%	4.058%	0.44	8.73	8.69
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.05	105.16	-0.100%	-0.304%	-0.304%		0.58	9.62	9.56
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.48	118.62	-0.115%	-0.361%	-0.361%	4.399%	0.67	9.83	9.76
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.28	106.40	-0.115%	-0.341%	-0.341%	4.695%	0.80	11.14	11.06
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.40	104.54	-0.138%	-0.427%	-0.427%	5.653%	0.97	12.86	12.74
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.42	108.59	-0.160%	-0.678%	-0.678%	6.289%	1.18	15.64	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.07	113.23	-0.139%	-0.905%	-0.905%	7.108%	1.40	20.79	20.50

Return Price Performance			Index Price 02-Apr-2019	Previous Index Price 01-Apr-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	104.50	104.50	-0.003%	0.021%	0.021%	-0.138%	-0.58	0.21	0.21
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.16	106.17	-0.002%	0.031%	0.031%	-0.038%	-0.52	0.54	0.54
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.62	109.62	-0.001%	0.030%	0.030%	0.016%	-0.59	1.00	1.00
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.89	110.87	0.012%	0.038%	0.038%	-0.032%	-0.55	1.50	1.50
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.40	103.39	0.015%	-0.013%	-0.013%	-0.466%	-0.33	2.92	2.93
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.93	100.94	-0.009%	-0.039%	-0.039%	0.540%	-0.26	3.54	3.55
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.67	116.68	-0.006%	-0.033%	-0.033%	-2.526%	-0.25	3.76	3.77
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.53	117.53	-0.007%	-0.058%	-0.058%	-1.659%	-0.10	4.66	4.67
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.97	132.01	-0.031%	-0.107%	-0.107%	-2.221%	0.06	5.33	5.32
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.60	106.66	-0.052%	-0.186%	-0.186%	2.866%	0.19	6.85	6.84
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.91	105.01	-0.100%	-0.277%	-0.277%	4.268%	0.44	8.73	8.69
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.28	105.38	-0.097%	-0.292%	-0.292%		0.58	9.62	9.56
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.60	120.73	-0.109%	-0.333%	-0.333%	4.885%	0.67	9.83	9.76

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.34	106.46	-0.112%	-0.328%	-0.328%	4.475%	0.80	11.14	11.06
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.65	105.79	-0.132%	-0.408%	-0.408%	5.942%	0.97	12.86	12.74
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.92	110.09	-0.154%	-0.652%	-0.652%	6.654%	1.18	15.64	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.31	113.46	-0.133%	-0.884%	-0.884%	5.616%	1.40	20.79	20.50