

Euronext Dublin - Daily Bond Index Report

Friday 5 April, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Apr-2019	Previous Close Value 04-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.03	115.01	0.023%	-0.27%	-0.27%	1.78%	15.03%	6.74	6.69	0.65
All Bond Index (Return)	207.58	207.52	0.029%	-0.22%	-0.22%	1.42%	107.58%	6.74	6.69	0.65
Under 3 Bond Index (Clean)	80.16	80.18	-0.024%	-0.13%	-0.13%	-1.29%	-19.84%	1.20	1.20	-0.43
Under 3 Bond Index (Return)	142.02	142.04	-0.013%	-0.05%	-0.05%	-0.24%	42.02%	1.20	1.20	-0.43
Under 5 Bond Index (Clean)	94.37	94.38	-0.018%	-0.14%	-0.14%	-0.76%	-5.63%	2.24	2.25	-0.26
Under 5 Bond Index (Return)	167.79	167.80	-0.010%	-0.07%	-0.07%	-0.38%	67.79%	2.24	2.25	-0.26
Under 10 Bond Index (Clean)	107.89	107.90	-0.006%	-0.19%	-0.19%	0.35%	7.89%	3.86	3.85	0.05
Under 10 Bond Index (Return)	190.74	190.74	0.002%	-0.13%	-0.13%	-0.12%	90.74%	3.86	3.85	0.05
5 Plus Bond Index (Clean)	134.15	134.08	0.056%	-0.39%	-0.39%	3.55%	34.15%	10.42	10.34	0.80
5 Plus Bond Index (Return)	240.58	240.43	0.061%	-0.35%	-0.35%	2.75%	140.58%	10.42	10.34	0.80
10 Plus Bond Index (Clean)	147.90	147.76	0.093%	-0.48%	-0.48%	5.55%	47.90%	13.80	13.66	1.05
10 Plus Bond Index (Return)	277.81	277.54	0.097%	-0.44%	-0.44%	5.45%	177.81%	13.80	13.66	1.05

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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	100.95	3.51	291	104.45	0.00	7,080	7,147	7395
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.39	2.73	169	106.12	0.00	6,022	6,227	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.17	4.34	352	109.50	0.00	10,600	11,148	11608
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.48	2.32	169	110.79	0.00	6,480	7,029	7179
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.29	0.05	21	103.34	0.00	6,828	7,053	7056
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.88	0.00	169	100.88	0.00	5,100	5,145	5145
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.41	0.17	16	116.58	0.00	7,006	8,156	8168
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.28	0.17	18	117.45	0.00	8,031	9,419	9432
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.54	0.34	23	131.88	0.00	11,490	15,114	15153
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.63	0.89	325	106.52	0.00	11,319	11,956	12056
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.06	0.80	325	104.86	0.00	8,322	8,660	8726
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	104.96	0.24	79	105.20	0.00	5,025	5,275	5287
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.33	2.14	325	120.47	0.00	9,402	11,125	11326
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.21	0.07	18	106.28	0.00	3,000	3,186	3188
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.39	1.26	353	105.64	0.00	4,000	4,175	4226
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.50	1.51	325	110.02	0.00	5,715	6,201	6288
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.55	0.25	46	113.81	0.00	8,596	9,761	9783

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Bond Index Constituent

Clean Price Performance			Index Price 05-Apr-2019	Previous Index Price 04-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	100.95	100.96	-0.013%	-0.110%	-0.110%	-1.342%	-0.50	0.19	0.19
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.39	103.42	-0.023%	-0.118%	-0.118%	-1.585%	-0.51	0.53	0.53
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.17	105.19	-0.028%	-0.157%	-0.157%	-1.222%	-0.51	0.98	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.48	108.52	-0.042%	-0.139%	-0.139%	-1.342%	-0.52	1.48	1.49
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.29	103.30	-0.009%	-0.087%	-0.087%	0.038%	-0.32	2.91	2.92
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.88	100.88	0.001%	-0.080%	-0.080%	0.498%	-0.25	3.53	3.54
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.41	116.43	-0.018%	-0.177%	-0.177%	-0.225%	-0.24	3.74	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.28	117.29	-0.009%	-0.179%	-0.179%	0.365%	-0.09	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.54	131.54	-0.005%	-0.255%	-0.255%	0.659%	0.07	5.31	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.63	105.61	0.011%	-0.286%	-0.286%	2.541%	0.20	6.84	6.82
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.06	104.01	0.055%	-0.338%	-0.338%	4.006%	0.44	8.72	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.96	104.91	0.050%	-0.391%	-0.391%		0.59	9.60	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.33	118.33	0.006%	-0.484%	-0.484%	4.269%	0.68	9.81	9.75
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.21	106.21	-0.004%	-0.408%	-0.408%	4.625%	0.80	11.13	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.39	104.30	0.081%	-0.438%	-0.438%	5.642%	0.97	12.85	12.72
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.50	108.38	0.115%	-0.601%	-0.601%	6.371%	1.18	15.63	15.44
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.55	113.28	0.240%	-0.484%	-0.484%	7.564%	1.37	20.79	20.51

Return Price Performance			Index Price 05-Apr-2019	Previous Index Price 04-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	104.45	104.45	-0.002%	-0.026%	-0.026%	-0.184%	-0.50	0.19	0.19
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.12	106.13	-0.008%	-0.008%	-0.008%	-0.077%	-0.51	0.53	0.53
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.50	109.52	-0.016%	-0.072%	-0.072%	-0.086%	-0.51	0.98	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.82	-0.029%	-0.050%	-0.050%	-0.120%	-0.52	1.48	1.49
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.34	103.35	-0.007%	-0.073%	-0.073%	-0.526%	-0.32	2.91	2.92
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.88	100.88	0.001%	-0.080%	-0.080%	0.498%	-0.25	3.53	3.54
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.58	116.59	-0.009%	-0.112%	-0.112%	-2.602%	-0.24	3.74	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.45	117.45	-0.002%	-0.123%	-0.123%	-1.724%	-0.09	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.88	131.87	0.007%	-0.176%	-0.176%	-2.289%	0.07	5.31	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.52	106.50	0.013%	-0.266%	-0.266%	2.784%	0.20	6.84	6.82
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.86	104.80	0.056%	-0.319%	-0.319%	4.223%	0.44	8.72	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.20	105.14	0.052%	-0.370%	-0.370%		0.59	9.60	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.47	120.46	0.012%	-0.438%	-0.438%	4.775%	0.68	9.81	9.75

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.28	106.28	0.000%	-0.383%	-0.383%	4.417%	0.80	11.13	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.64	105.56	0.082%	-0.409%	-0.409%	5.941%	0.97	12.85	12.72
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.02	109.89	0.118%	-0.563%	-0.563%	6.749%	1.18	15.63	15.44
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.81	113.53	0.245%	-0.450%	-0.450%	6.079%	1.37	20.79	20.51