

Euronext Dublin - Daily Bond Index Report

Wednesday 10 April, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Apr-2019	Previous Close Value 09-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.45	115.33	0.109%	0.09%	0.09%	2.16%	15.45%	6.75	6.71	0.59
All Bond Index (Return)	208.40	208.17	0.115%	0.17%	0.17%	1.82%	108.40%	6.75	6.71	0.59
Under 3 Bond Index (Clean)	80.14	80.14	-0.007%	-0.15%	-0.15%	-1.31%	-19.86%	1.19	1.19	-0.44
Under 3 Bond Index (Return)	142.06	142.06	0.003%	-0.02%	-0.02%	-0.21%	42.06%	1.19	1.19	-0.44
Under 5 Bond Index (Clean)	94.41	94.39	0.023%	-0.09%	-0.09%	-0.71%	-5.59%	2.24	2.24	-0.29
Under 5 Bond Index (Return)	167.94	167.89	0.032%	0.02%	0.02%	-0.30%	67.94%	2.24	2.24	-0.29
Under 10 Bond Index (Clean)	108.07	107.99	0.074%	-0.03%	-0.03%	0.51%	8.07%	3.85	3.85	0.01
Under 10 Bond Index (Return)	191.13	190.97	0.081%	0.07%	0.07%	0.08%	91.13%	3.85	3.85	0.01
5 Plus Bond Index (Clean)	135.00	134.75	0.179%	0.24%	0.24%	4.20%	35.00%	10.44	10.36	0.75
5 Plus Bond Index (Return)	242.14	241.70	0.182%	0.30%	0.30%	3.42%	142.14%	10.44	10.36	0.75
10 Plus Bond Index (Clean)	149.18	148.89	0.194%	0.38%	0.38%	6.46%	49.18%	13.82	13.68	0.99
10 Plus Bond Index (Return)	280.26	279.71	0.196%	0.43%	0.43%	6.38%	180.26%	13.82	13.68	0.99

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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	100.91	3.57	296	104.48	0.00	7,080	7,144	7397
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.33	2.81	174	106.15	0.00	6,022	6,223	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.10	4.40	357	109.50	0.00	10,600	11,141	11607
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.41	2.38	174	110.80	0.00	6,480	7,025	7179
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.40	0.06	26	103.46	0.00	6,828	7,060	7064
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.03	0.00	174	101.03	0.00	5,100	5,152	5152
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.56	0.22	21	116.79	0.00	7,006	8,166	8182
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.52	0.21	23	117.74	0.00	8,031	9,438	9455
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.84	0.41	28	132.25	0.00	11,490	15,149	15196
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.05	0.90	330	106.95	0.00	11,319	12,003	12106
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.64	0.81	330	105.45	0.00	8,322	8,707	8775
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.62	0.25	84	105.87	0.00	5,025	5,308	5321
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.09	2.17	330	121.26	0.00	9,402	11,196	11400
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.03	0.09	23	107.12	0.00	3,000	3,211	3214
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.26	1.28	358	106.53	0.00	4,000	4,210	4261
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.51	1.54	330	111.05	0.00	5,715	6,259	6347
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.99	0.28	51	115.27	0.00	8,596	9,884	9908

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Bond Index Constituent

Clean Price Performance			Index Price 10-Apr-2019	Previous Index Price 09-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	100.91	100.92	-0.013%	-0.143%	-0.143%	-1.375%	-0.54	0.18	0.18
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.33	103.36	-0.020%	-0.173%	-0.173%	-1.639%	-0.51	0.52	0.52
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.10	105.13	-0.023%	-0.217%	-0.217%	-1.282%	-0.49	0.98	0.98
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.41	108.44	-0.023%	-0.198%	-0.198%	-1.400%	-0.50	1.47	1.48
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.40	103.35	0.046%	0.016%	0.016%	0.141%	-0.36	2.90	2.91
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.03	100.95	0.071%	0.060%	0.060%	0.640%	-0.29	3.52	3.53
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.56	116.47	0.078%	-0.048%	-0.048%	-0.096%	-0.28	3.74	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.52	117.43	0.078%	0.026%	0.026%	0.571%	-0.14	4.64	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.84	131.68	0.122%	-0.027%	-0.027%	0.889%	0.02	5.31	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.05	105.88	0.161%	0.112%	0.112%	2.950%	0.14	6.83	6.82
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.64	104.39	0.233%	0.211%	0.211%	4.579%	0.38	8.71	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.62	105.38	0.232%	0.236%	0.236%		0.53	9.60	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.09	118.84	0.205%	0.148%	0.148%	4.932%	0.61	9.81	9.75
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.03	106.79	0.227%	0.364%	0.364%	5.436%	0.73	11.13	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.26	105.04	0.210%	0.391%	0.391%	6.521%	0.90	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.51	109.28	0.213%	0.322%	0.322%	7.360%	1.12	15.63	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.99	114.84	0.131%	0.773%	0.773%	8.922%	1.31	20.82	20.55

Return Price Performance			Index Price 10-Apr-2019	Previous Index Price 09-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	104.48	104.48	-0.001%	0.000%	0.000%	-0.159%	-0.54	0.18	0.18
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.15	106.15	-0.004%	0.015%	0.015%	-0.054%	-0.51	0.52	0.52
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.50	109.51	-0.011%	-0.074%	-0.074%	-0.088%	-0.49	0.98	0.98
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.80	110.81	-0.010%	-0.045%	-0.045%	-0.115%	-0.50	1.47	1.48
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.46	103.41	0.048%	0.042%	0.042%	-0.412%	-0.36	2.90	2.91
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.03	100.95	0.071%	0.060%	0.060%	0.640%	-0.29	3.52	3.53
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.79	116.68	0.087%	0.062%	0.062%	-2.433%	-0.28	3.74	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.74	117.63	0.086%	0.121%	0.121%	-1.484%	-0.14	4.64	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.25	132.08	0.132%	0.107%	0.107%	-2.011%	0.02	5.31	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.95	106.78	0.162%	0.142%	0.142%	3.205%	0.14	6.83	6.82
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.45	105.20	0.234%	0.238%	0.238%	4.805%	0.38	8.71	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.87	105.63	0.234%	0.270%	0.270%		0.53	9.60	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.26	121.01	0.207%	0.210%	0.210%	5.457%	0.61	9.81	9.75

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.12	106.87	0.230%	0.405%	0.405%	5.244%	0.73	11.13	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	106.53	106.31	0.211%	0.427%	0.427%	6.830%	0.90	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	111.05	110.81	0.215%	0.369%	0.369%	7.750%	1.12	15.63	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.27	115.11	0.135%	0.828%	0.828%	7.441%	1.31	20.82	20.55