

Euronext Dublin - Daily Bond Index Report

Thursday 11 April, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value	Previous Close	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
	11-Apr-2019	10-Apr-2019		MTD	QTD	YTD				
All Bond Index (Clean)	115.38	115.45	-0.067%	0.02%	0.02%	2.09%	15.38%	6.74	6.70	0.60
All Bond Index (Return)	208.28	208.40	-0.059%	0.11%	0.11%	1.76%	108.28%	6.74	6.70	0.60
Under 3 Bond Index (Clean)	80.12	80.14	-0.021%	-0.17%	-0.17%	-1.33%	-19.88%	1.18	1.18	-0.45
Under 3 Bond Index (Return)	142.05	142.06	-0.010%	-0.03%	-0.03%	-0.22%	42.05%	1.18	1.18	-0.45
Under 5 Bond Index (Clean)	94.41	94.41	0.005%	-0.09%	-0.09%	-0.71%	-5.59%	2.23	2.24	-0.31
Under 5 Bond Index (Return)	167.96	167.94	0.014%	0.03%	0.03%	-0.28%	67.96%	2.23	2.24	-0.31
Under 10 Bond Index (Clean)	108.07	108.07	-0.002%	-0.03%	-0.03%	0.51%	8.07%	3.84	3.84	0.00
Under 10 Bond Index (Return)	191.14	191.13	0.006%	0.07%	0.07%	0.09%	91.14%	3.84	3.84	0.00
5 Plus Bond Index (Clean)	134.83	135.00	-0.124%	0.11%	0.11%	4.07%	34.83%	10.42	10.34	0.76
5 Plus Bond Index (Return)	241.86	242.14	-0.118%	0.18%	0.18%	3.30%	141.86%	10.42	10.34	0.76
10 Plus Bond Index (Clean)	148.85	149.18	-0.223%	0.16%	0.16%	6.22%	48.85%	13.79	13.66	1.00
10 Plus Bond Index (Return)	279.65	280.26	-0.217%	0.21%	0.21%	6.14%	179.65%	13.79	13.66	1.00

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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	100.86	3.58	297	104.44	0.00	7,080	7,141	7394
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.28	2.83	175	106.11	0.00	6,022	6,220	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.06	4.41	358	109.47	0.00	10,600	11,136	11604
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.38	2.40	175	110.78	0.00	6,480	7,023	7178
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.47	0.06	27	103.53	0.00	6,828	7,064	7068
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.14	0.00	175	101.14	0.00	5,100	5,158	5158
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.62	0.24	22	116.85	0.00	7,006	8,170	8187
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.54	0.22	24	117.76	0.00	8,031	9,440	9458
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.84	0.43	29	132.27	0.00	11,490	15,149	15198
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.03	0.91	331	106.94	0.00	11,319	12,002	12104
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.59	0.82	331	105.41	0.00	8,322	8,704	8772
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.58	0.26	85	105.83	0.00	5,025	5,306	5319
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.97	2.18	331	121.15	0.00	9,402	11,185	11390
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.95	0.09	24	107.04	0.00	3,000	3,208	3211
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.11	1.28	359	106.39	0.00	4,000	4,205	4256
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.26	1.54	331	110.80	0.00	5,715	6,244	6332
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.36	0.29	52	114.65	0.00	8,596	9,831	9855

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 11-Apr-2019	Previous Index Price 10-Apr-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	100.86	100.91	-0.047%	-0.190%	-0.190%	-1.421%	-0.50	0.18	0.18
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.28	103.33	-0.048%	-0.221%	-0.221%	-1.687%	-0.51	0.51	0.51
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.06	105.10	-0.040%	-0.257%	-0.257%	-1.322%	-0.49	0.97	0.97
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.38	108.41	-0.026%	-0.224%	-0.224%	-1.425%	-0.52	1.46	1.47
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.47	103.40	0.065%	0.081%	0.081%	0.206%	-0.38	2.89	2.90
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.14	101.03	0.113%	0.173%	0.173%	0.753%	-0.32	3.51	3.52
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.62	116.56	0.048%	0.000%	0.000%	-0.048%	-0.30	3.73	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.54	117.52	0.016%	0.042%	0.042%	0.587%	-0.15	4.63	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.84	131.84	0.001%	-0.026%	-0.026%	0.890%	0.01	5.30	5.30
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.03	106.05	-0.013%	0.099%	0.099%	2.937%	0.14	6.82	6.81
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	104.59	104.64	-0.039%	0.171%	0.171%	4.538%	0.38	8.70	8.67
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.58	105.62	-0.043%	0.194%	0.194%		0.53	9.59	9.54
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.97	119.09	-0.097%	0.051%	0.051%	4.830%	0.62	9.80	9.74
IE00BFZRPQ24	BFZRPQ2	1.35% Treasury Bond 2031	106.95	107.03	-0.081%	0.282%	0.282%	5.350%	0.74	11.12	11.04
IE00BFZRPQ20	BFZRPQ2	1.30% Treasury Bond 2033	105.11	105.26	-0.136%	0.255%	0.255%	6.377%	0.91	12.84	12.72
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.26	109.51	-0.230%	0.092%	0.092%	7.112%	1.13	15.62	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.36	114.99	-0.544%	0.225%	0.225%	8.330%	1.34	20.79	20.52

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 11-Apr-2019	Previous Index Price 10-Apr-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.44	104.48	-0.033%	-0.033%	-0.033%	-0.192%	-0.50	0.18	0.18
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.11	106.15	-0.033%	-0.018%	-0.018%	-0.087%	-0.51	0.51	0.51
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.47	109.50	-0.026%	-0.100%	-0.100%	-0.114%	-0.49	0.97	0.97
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.80	-0.014%	-0.059%	-0.059%	-0.129%	-0.52	1.46	1.47
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.53	103.46	0.067%	0.108%	0.108%	-0.346%	-0.38	2.89	2.90
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.14	101.03	0.113%	0.173%	0.173%	0.753%	-0.32	3.51	3.52
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.85	116.79	0.057%	0.119%	0.119%	-2.377%	-0.30	3.73	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.76	117.74	0.025%	0.145%	0.145%	-1.459%	-0.15	4.63	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.27	132.25	0.012%	0.120%	0.120%	-1.999%	0.01	5.30	5.30
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.94	106.95	-0.010%	0.132%	0.132%	3.194%	0.14	6.82	6.81
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	105.41	105.45	-0.037%	0.201%	0.201%	4.767%	0.38	8.70	8.67
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.83	105.87	-0.040%	0.230%	0.230%		0.53	9.59	9.54
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.15	121.26	-0.089%	0.121%	0.121%	5.363%	0.62	9.80	9.74

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.04	107.12	-0.077%	0.327%	0.327%	5.162%	0.74	11.12	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	106.39	106.53	-0.130%	0.296%	0.296%	6.691%	0.91	12.84	12.72
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.80	111.05	-0.222%	0.146%	0.146%	7.510%	1.13	15.62	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.65	115.27	-0.538%	0.286%	0.286%	6.863%	1.34	20.79	20.52