

Euronext Dublin - Daily Bond Index Report

Monday 15 April, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Apr-2019	Previous Close Value 12-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.88	114.98	-0.091%	-0.41%	-0.41%	1.65%	14.88%	6.70	6.65	0.66
All Bond Index (Return)	207.45	207.59	-0.070%	-0.29%	-0.29%	1.35%	107.45%	6.70	6.65	0.66
Under 3 Bond Index (Clean)	80.09	80.10	-0.011%	-0.21%	-0.21%	-1.38%	-19.91%	1.17	1.18	-0.44
Under 3 Bond Index (Return)	142.05	142.02	0.020%	-0.03%	-0.03%	-0.22%	42.05%	1.17	1.18	-0.44
Under 5 Bond Index (Clean)	94.33	94.35	-0.017%	-0.17%	-0.17%	-0.79%	-5.67%	2.22	2.23	-0.28
Under 5 Bond Index (Return)	167.89	167.87	0.011%	-0.01%	-0.01%	-0.33%	67.89%	2.22	2.23	-0.28
Under 10 Bond Index (Clean)	107.86	107.89	-0.029%	-0.23%	-0.23%	0.32%	7.86%	3.83	3.83	0.04
Under 10 Bond Index (Return)	190.83	190.84	-0.004%	-0.09%	-0.09%	-0.07%	90.83%	3.83	3.83	0.04
5 Plus Bond Index (Clean)	133.86	134.07	-0.152%	-0.60%	-0.60%	3.33%	33.86%	10.38	10.29	0.82
5 Plus Bond Index (Return)	240.19	240.52	-0.136%	-0.51%	-0.51%	2.59%	140.19%	10.38	10.29	0.82
10 Plus Bond Index (Clean)	147.34	147.70	-0.246%	-0.86%	-0.86%	5.15%	47.34%	13.75	13.60	1.08
10 Plus Bond Index (Return)	276.89	277.53	-0.231%	-0.77%	-0.77%	5.10%	176.89%	13.75	13.60	1.08

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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	100.84	3.63	301	104.46	0.00	7,080	7,139	7396
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.25	2.89	179	106.14	0.00	6,022	6,218	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.02	4.46	362	109.48	0.00	10,600	11,132	11605
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.33	2.45	179	110.78	0.00	6,480	7,019	7178
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.41	0.07	31	103.47	0.00	6,828	7,060	7065
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.04	0.00	179	101.04	0.00	5,100	5,153	5153
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.48	0.28	26	116.76	0.00	7,006	8,160	8180
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.29	0.26	28	117.55	0.00	8,031	9,419	9440
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.45	0.49	33	131.94	0.00	11,490	15,104	15160
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.60	0.92	335	106.52	0.00	11,319	11,953	12057
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.07	0.83	335	104.89	0.00	8,322	8,660	8729
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.02	0.27	89	105.29	0.00	5,025	5,278	5291
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.23	2.20	335	120.43	0.00	9,402	11,115	11322
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.29	0.10	28	106.40	0.00	3,000	3,189	3192
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.28	1.29	363	105.58	0.00	4,000	4,171	4223
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	107.93	1.56	335	109.49	0.00	5,715	6,169	6258
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	112.29	0.31	56	112.59	0.00	8,596	9,652	9678

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Bond Index Constituent

Clean Price Performance			Index Price 15-Apr-2019	Previous Index Price 12-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	100.84	100.85	-0.015%	-0.218%	-0.218%	-1.448%	-0.50	0.17	0.17
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.25	103.27	-0.019%	-0.258%	-0.258%	-1.723%	-0.51	0.50	0.51
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.02	105.03	-0.010%	-0.296%	-0.296%	-1.360%	-0.48	0.96	0.97
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.33	108.34	-0.009%	-0.276%	-0.276%	-1.477%	-0.50	1.46	1.47
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.41	103.41	-0.008%	0.022%	0.022%	0.147%	-0.36	2.89	2.90
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.04	101.06	-0.012%	0.078%	0.078%	0.657%	-0.30	3.50	3.52
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.48	116.49	-0.009%	-0.119%	-0.119%	-0.167%	-0.27	3.72	3.73
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.29	117.34	-0.047%	-0.175%	-0.175%	0.369%	-0.10	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.45	131.51	-0.044%	-0.319%	-0.319%	0.594%	0.06	5.29	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.60	105.67	-0.066%	-0.308%	-0.308%	2.518%	0.20	6.82	6.80
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.07	104.10	-0.030%	-0.335%	-0.335%	4.009%	0.44	8.70	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.02	105.03	-0.013%	-0.336%	-0.336%		0.59	9.58	9.53
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.23	118.31	-0.068%	-0.574%	-0.574%	4.175%	0.69	9.79	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.29	106.30	-0.008%	-0.331%	-0.331%	4.706%	0.80	11.11	11.02
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.28	104.38	-0.091%	-0.538%	-0.538%	5.536%	0.97	12.82	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	107.93	108.33	-0.366%	-1.122%	-1.122%	5.813%	1.21	15.60	15.41
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	112.29	113.02	-0.647%	-1.595%	-1.595%	6.363%	1.43	20.73	20.44

Return Price Performance			Index Price 15-Apr-2019	Previous Index Price 12-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	104.46	104.44	0.020%	-0.014%	-0.014%	-0.173%	-0.50	0.17	0.17
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.11	0.026%	0.008%	0.008%	-0.061%	-0.51	0.50	0.51
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.48	109.45	0.025%	-0.093%	-0.093%	-0.107%	-0.48	0.96	0.97
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.75	0.028%	-0.060%	-0.060%	-0.131%	-0.50	1.46	1.47
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.47	103.47	-0.002%	0.057%	0.057%	-0.397%	-0.36	2.89	2.90
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.04	101.06	-0.012%	0.078%	0.078%	0.657%	-0.30	3.50	3.52
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.76	116.74	0.018%	0.037%	0.037%	-2.457%	-0.27	3.72	3.73
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.55	117.57	-0.022%	-0.040%	-0.040%	-1.642%	-0.10	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.94	131.96	-0.011%	-0.129%	-0.129%	-2.242%	0.06	5.29	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.52	106.58	-0.058%	-0.261%	-0.261%	2.789%	0.20	6.82	6.80
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.89	104.92	-0.023%	-0.293%	-0.293%	4.251%	0.44	8.70	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.29	105.29	-0.005%	-0.287%	-0.287%		0.59	9.58	9.53
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.43	120.49	-0.050%	-0.472%	-0.472%	4.739%	0.69	9.79	9.73

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.40	106.39	0.004%	-0.272%	-0.272%	4.534%	0.80	11.11	11.02
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.58	105.66	-0.080%	-0.474%	-0.474%	5.871%	0.97	12.82	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.49	109.88	-0.349%	-1.036%	-1.036%	6.242%	1.21	15.60	15.41
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	112.59	113.31	-0.631%	-1.512%	-1.512%	4.948%	1.43	20.73	20.44