

Euronext Dublin - Daily Bond Index Report

Wednesday 17 April, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Apr-2019	Previous Close Value 16-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.02	114.97	0.043%	-0.29%	-0.29%	1.77%	15.02%	6.70	6.65	0.63
All Bond Index (Return)	207.72	207.62	0.049%	-0.16%	-0.16%	1.49%	107.72%	6.70	6.65	0.63
Under 3 Bond Index (Clean)	80.03	80.08	-0.056%	-0.28%	-0.28%	-1.44%	-19.97%	1.17	1.17	-0.44
Under 3 Bond Index (Return)	141.98	142.05	-0.044%	-0.07%	-0.07%	-0.26%	41.98%	1.17	1.17	-0.44
Under 5 Bond Index (Clean)	94.32	94.35	-0.032%	-0.19%	-0.19%	-0.81%	-5.69%	2.22	2.22	-0.30
Under 5 Bond Index (Return)	167.88	167.92	-0.022%	-0.02%	-0.02%	-0.33%	67.88%	2.22	2.22	-0.30
Under 10 Bond Index (Clean)	107.90	107.91	-0.008%	-0.18%	-0.18%	0.36%	7.90%	3.82	3.82	0.02
Under 10 Bond Index (Return)	190.94	190.94	-0.001%	-0.03%	-0.03%	-0.01%	90.94%	3.82	3.82	0.02
5 Plus Bond Index (Clean)	134.17	134.04	0.103%	-0.37%	-0.37%	3.57%	34.17%	10.37	10.29	0.80
5 Plus Bond Index (Return)	240.77	240.51	0.108%	-0.27%	-0.27%	2.84%	140.77%	10.37	10.29	0.80
10 Plus Bond Index (Clean)	147.79	147.54	0.168%	-0.55%	-0.55%	5.47%	47.79%	13.74	13.60	1.05
10 Plus Bond Index (Return)	277.76	277.28	0.171%	-0.46%	-0.46%	5.43%	177.76%	13.74	13.60	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	100.76	3.65	303	104.41	0.00	7,080	7,133	7392
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.14	2.93	181	106.07	0.00	6,022	6,211	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.93	4.49	364	109.42	0.00	10,600	11,123	11598
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.23	2.48	181	110.71	0.00	6,480	7,013	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.44	0.07	33	103.51	0.00	6,828	7,062	7067
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.12	0.00	181	101.12	0.00	5,100	5,157	5157
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.53	0.30	28	116.83	0.00	7,006	8,164	8185
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.36	0.28	30	117.64	0.00	8,031	9,425	9448
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.58	0.52	35	132.10	0.00	11,490	15,119	15179
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.77	0.92	337	106.69	0.00	11,319	11,971	12076
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.31	0.83	337	105.14	0.00	8,322	8,680	8749
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.26	0.27	91	105.53	0.00	5,025	5,290	5304
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.43	2.22	337	120.65	0.00	9,402	11,135	11343
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.56	0.11	30	106.67	0.00	3,000	3,197	3200
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.50	0.00	0	104.50	1.30	4,000	4,180	4232
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.25	1.57	337	109.82	0.00	5,715	6,187	6277
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	112.92	0.32	58	113.24	0.00	8,596	9,707	9734

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Bond Index Constituent

Clean Price Performance			Index Price 17-Apr-2019	Previous Index Price 16-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	100.76	100.82	-0.064%	-0.298%	-0.298%	-1.528%	-0.50	0.15	0.15
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.14	103.23	-0.086%	-0.361%	-0.361%	-1.825%	-0.51	0.49	0.49
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.93	105.00	-0.069%	-0.380%	-0.380%	-1.443%	-0.48	0.99	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.23	108.30	-0.067%	-0.367%	-0.367%	-1.567%	-0.49	1.44	1.45
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.44	103.42	0.012%	0.051%	0.051%	0.176%	-0.38	2.87	2.88
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.12	101.08	0.031%	0.149%	0.149%	0.728%	-0.32	3.49	3.50
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.53	116.53	0.004%	-0.072%	-0.072%	-0.120%	-0.30	3.71	3.72
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.36	117.36	0.001%	-0.111%	-0.111%	0.434%	-0.13	4.61	4.62
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.58	131.57	0.010%	-0.222%	-0.222%	0.692%	0.03	5.28	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.77	105.74	0.028%	-0.154%	-0.154%	2.676%	0.18	6.80	6.79
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.31	104.23	0.074%	-0.102%	-0.102%	4.253%	0.41	8.68	8.64
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.26	105.20	0.056%	-0.106%	-0.106%		0.56	9.57	9.51
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.43	118.36	0.062%	-0.400%	-0.400%	4.357%	0.67	9.78	9.71
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.56	106.47	0.085%	-0.082%	-0.082%	4.968%	0.77	11.09	11.01
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.50	104.40	0.102%	-0.327%	-0.327%	5.759%	0.96	12.81	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.25	108.04	0.196%	-0.829%	-0.829%	6.127%	1.19	15.58	15.40
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	112.92	112.48	0.389%	-1.038%	-1.038%	6.965%	1.40	20.73	20.45

Return Price Performance			Index Price 17-Apr-2019	Previous Index Price 16-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	104.41	104.46	-0.050%	-0.068%	-0.068%	-0.226%	-0.50	0.15	0.15
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.07	106.14	-0.068%	-0.062%	-0.062%	-0.131%	-0.51	0.49	0.49
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.42	109.48	-0.054%	-0.151%	-0.151%	-0.164%	-0.48	0.99	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.71	110.77	-0.054%	-0.125%	-0.125%	-0.196%	-0.49	1.44	1.45
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.51	103.49	0.014%	0.091%	0.091%	-0.363%	-0.38	2.87	2.88
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.12	101.08	0.031%	0.149%	0.149%	0.728%	-0.32	3.49	3.50
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.83	116.82	0.014%	0.102%	0.102%	-2.394%	-0.30	3.71	3.72
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.64	117.63	0.009%	0.040%	0.040%	-1.563%	-0.13	4.61	4.62
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.10	132.07	0.021%	-0.009%	-0.009%	-2.125%	0.03	5.28	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.69	106.66	0.030%	-0.104%	-0.104%	2.951%	0.18	6.80	6.79
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.14	105.06	0.076%	-0.056%	-0.056%	4.498%	0.41	8.68	8.64
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.53	105.47	0.059%	-0.052%	-0.052%		0.56	9.57	9.51
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.65	120.57	0.066%	-0.290%	-0.290%	4.930%	0.67	9.78	9.71

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.67	106.58	0.088%	-0.016%	-0.016%	4.802%	0.77	11.09	11.01
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	104.50	105.69	-1.125%	-1.485%	-1.485%	4.796%	0.96	12.81	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.82	109.61	0.198%	-0.738%	-0.738%	6.562%	1.19	15.58	15.40
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.24	112.80	0.394%	-0.945%	-0.945%	5.552%	1.40	20.73	20.45