

Euronext Dublin - Daily Bond Index Report



Tuesday 23 April, 2019

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-Apr-2019	Previous Close Value 18-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.10	115.30	-0.174%	-0.22%	-0.22%	1.84%	15.10%	6.71	6.67	0.62
All Bond Index (Return)	207.17	208.17	-0.481%	-0.42%	-0.42%	1.22%	107.17%	6.71	6.67	0.62
Under 3 Bond Index (Clean)	80.03	80.03	-0.007%	-0.29%	-0.29%	-1.45%	-19.97%	1.17	1.17	-0.45
Under 3 Bond Index (Return)	140.35	142.00	-1.159%	-1.22%	-1.22%	-1.41%	40.35%	1.17	1.17	-0.45
Under 5 Bond Index (Clean)	94.34	94.36	-0.023%	-0.17%	-0.17%	-0.79%	-5.67%	2.22	2.23	-0.31
Under 5 Bond Index (Return)	166.72	167.97	-0.742%	-0.71%	-0.71%	-1.02%	66.72%	2.22	2.23	-0.31
Under 10 Bond Index (Clean)	107.95	108.03	-0.073%	-0.14%	-0.14%	0.40%	7.95%	3.83	3.83	0.01
Under 10 Bond Index (Return)	190.20	191.18	-0.516%	-0.42%	-0.42%	-0.40%	90.20%	3.83	3.83	0.01
5 Plus Bond Index (Clean)	134.33	134.73	-0.296%	-0.25%	-0.25%	3.69%	34.33%	10.36	10.28	0.79
5 Plus Bond Index (Return)	240.96	241.61	-0.268%	-0.19%	-0.19%	2.92%	140.96%	10.36	10.28	0.79
10 Plus Bond Index (Clean)	148.00	148.62	-0.421%	-0.41%	-0.41%	5.62%	48.00%	13.74	13.60	1.04
10 Plus Bond Index (Return)	277.85	278.96	-0.395%	-0.43%	-0.43%	5.46%	177.85%	13.74	13.60	1.04

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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	100.73	3.73	309	104.45	0.00	7,080	7,131	7395
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.11	3.02	187	106.13	0.00	6,022	6,209	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.92	0.06	5	104.98	0.00	10,600	11,122	11128
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.23	2.56	187	110.79	0.00	6,480	7,013	7179
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.47	0.09	39	103.56	0.00	6,828	7,065	7071
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.17	0.00	187	101.17	0.00	5,100	5,160	5160
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.60	0.36	34	116.96	0.00	7,006	8,169	8194
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.46	0.34	36	117.79	0.00	8,031	9,433	9460
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.69	0.61	41	132.29	0.00	11,490	15,131	15201
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.89	0.94	343	106.83	0.00	11,319	11,985	12092
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.39	0.85	343	105.23	0.00	8,322	8,687	8757
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.33	0.29	97	105.62	0.00	5,025	5,293	5308
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.63	2.26	343	120.89	0.00	9,402	11,153	11365
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.75	0.13	36	106.89	0.00	3,000	3,203	3207
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.73	0.02	6	104.75	0.00	4,000	4,189	4190
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.43	1.60	343	110.03	0.00	5,715	6,197	6288
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.02	0.35	64	113.37	0.00	8,596	9,715	9745

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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 23-Apr-2019	Previous Index Price 18-Apr-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	100.73	100.74	-0.014%	-0.327%	-0.327%	-1.556%	-0.49	0.15	0.15
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.11	103.12	-0.016%	-0.394%	-0.394%	-1.857%	-0.51	0.48	0.48
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.92	-0.002%	-0.388%	-0.388%	-1.451%	-0.49	0.98	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.23	108.21	0.014%	-0.368%	-0.368%	-1.568%	-0.51	1.44	1.44
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.47	103.50	-0.024%	0.088%	0.088%	0.213%	-0.39	2.87	2.88
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.17	101.21	-0.034%	0.207%	0.207%	0.787%	-0.33	3.48	3.49
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.60	116.65	-0.040%	-0.015%	-0.015%	-0.063%	-0.32	3.70	3.71
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.46	117.54	-0.068%	-0.031%	-0.031%	0.514%	-0.15	4.61	4.61
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.69	131.84	-0.112%	-0.142%	-0.142%	0.773%	0.01	5.27	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.89	106.04	-0.146%	-0.038%	-0.038%	2.796%	0.16	6.79	6.78
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	104.39	104.65	-0.254%	-0.027%	-0.027%	4.331%	0.41	8.67	8.64
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.33	105.65	-0.301%	-0.040%	-0.040%		0.55	9.56	9.51
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.63	118.97	-0.282%	-0.234%	-0.234%	4.532%	0.65	9.77	9.71
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.75	107.09	-0.312%	0.102%	0.102%	5.161%	0.75	11.09	11.01
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.73	105.11	-0.357%	-0.108%	-0.108%	5.992%	0.94	12.81	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.43	108.92	-0.455%	-0.670%	-0.670%	6.298%	1.18	15.58	15.40
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.02	113.80	-0.685%	-0.951%	-0.951%	7.059%	1.40	20.73	20.44

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 23-Apr-2019	Previous Index Price 18-Apr-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.45	104.41	0.044%	-0.027%	-0.027%	-0.185%	-0.49	0.15	0.15
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.13	106.06	0.060%	-0.003%	-0.003%	-0.072%	-0.51	0.48	0.48
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.98	104.92	0.056%	-4.199%	-4.199%	-4.212%	-0.49	0.98	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.70	0.076%	-0.051%	-0.051%	-0.122%	-0.51	1.44	1.44
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.56	103.57	-0.014%	0.140%	0.140%	-0.314%	-0.39	2.87	2.88
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.17	101.21	-0.034%	0.207%	0.207%	0.787%	-0.33	3.48	3.49
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.96	116.96	0.005%	0.213%	0.213%	-2.285%	-0.32	3.70	3.71
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.79	117.82	-0.029%	0.168%	0.168%	-1.438%	-0.15	4.61	4.61
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.29	132.37	-0.056%	0.139%	0.139%	-1.980%	0.01	5.27	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.83	106.97	-0.132%	0.027%	0.027%	3.086%	0.16	6.79	6.78
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	105.23	105.49	-0.240%	0.032%	0.032%	4.591%	0.41	8.67	8.64
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.62	105.93	-0.286%	0.031%	0.031%		0.55	9.56	9.51
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.89	121.19	-0.249%	-0.094%	-0.094%	5.137%	0.65	9.77	9.71

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.89	107.20	-0.295%	0.188%	0.188%	5.017%	0.75	11.09	11.01
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	104.75	105.11	-0.341%	-1.248%	-1.248%	5.048%	0.94	12.81	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.03	110.50	-0.427%	-0.555%	-0.555%	6.758%	1.18	15.58	15.40
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.37	114.12	-0.659%	-0.829%	-0.829%	5.675%	1.40	20.73	20.44