

Euronext Dublin - Daily Bond Index Report

Monday 13 May, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-May-2019	Previous Close Value 10-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.09	115.05	0.032%	0.10%	-0.22%	1.84%	15.09%	7.22	7.17	0.70
All Bond Index (Return)	207.43	207.33	0.052%	0.19%	-0.29%	1.35%	107.43%	7.22	7.17	0.70
Under 3 Bond Index (Clean)	79.81	79.81	-0.004%	-0.14%	-0.56%	-1.72%	-20.19%	1.11	1.12	-0.43
Under 3 Bond Index (Return)	140.28	140.24	0.028%	0.00%	-1.28%	-1.46%	40.28%	1.11	1.12	-0.43
Under 5 Bond Index (Clean)	94.13	94.13	-0.001%	-0.09%	-0.39%	-1.01%	-5.87%	2.17	2.17	-0.30
Under 5 Bond Index (Return)	166.67	166.62	0.027%	0.03%	-0.74%	-1.05%	66.67%	2.17	2.17	-0.30
Under 10 Bond Index (Clean)	107.81	107.79	0.014%	0.01%	-0.27%	0.27%	7.81%	3.80	3.80	0.00
Under 10 Bond Index (Return)	190.25	190.18	0.038%	0.11%	-0.39%	-0.37%	90.25%	3.80	3.80	0.00
5 Plus Bond Index (Clean)	134.55	134.47	0.057%	0.26%	-0.09%	3.86%	34.55%	11.12	11.02	0.85
5 Plus Bond Index (Return)	241.60	241.42	0.072%	0.32%	0.07%	3.19%	141.60%	11.12	11.02	0.85
10 Plus Bond Index (Clean)	148.43	148.33	0.073%	0.33%	-0.12%	5.93%	48.43%	14.81	14.65	1.10
10 Plus Bond Index (Return)	278.91	278.67	0.084%	0.39%	-0.05%	5.86%	178.91%	14.81	14.65	1.10

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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	100.46	3.97	329	104.43	0.00	7,080	7,112	7393
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.77	3.35	207	106.11	0.00	6,022	6,189	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.63	0.31	25	104.94	0.00	10,600	11,091	11123
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.86	2.84	207	110.70	0.00	6,480	6,989	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.30	0.13	59	103.43	0.00	6,828	7,053	7062
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.09	0.00	207	101.09	0.00	5,100	5,155	5155
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.29	0.58	54	116.87	0.00	7,006	8,147	8188
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.41	0.52	56	117.93	0.00	8,031	9,429	9471
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.55	0.90	61	132.45	0.00	11,490	15,115	15219
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.98	1.00	363	106.98	0.00	11,319	11,996	12108
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.52	0.90	363	105.41	0.00	8,322	8,698	8772
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.51	0.35	117	105.86	0.00	5,025	5,302	5320
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.81	2.39	363	121.19	0.00	9,402	11,170	11394
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.06	0.21	56	107.26	0.00	3,000	3,212	3218
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.06	0.09	26	105.15	0.00	4,000	4,202	4206
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.91	1.69	363	110.60	0.00	5,715	6,225	6321
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.55	0.46	84	114.01	0.00	8,596	9,761	9800
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	98.69	0.00	0	98.69	0.00	4,000	3,948	3948

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Bond Index Constituent

Clean Price Performance			Index Price 13-May-2019	Previous Index Price 10-May-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	100.46	100.46	-0.003%	-0.150%	-0.589%	-1.815%	-0.53	0.09	0.09
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.77	102.77	0.000%	-0.185%	-0.721%	-2.179%	-0.54	0.43	0.43
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.63	104.63	-0.005%	-0.138%	-0.666%	-1.726%	-0.47	0.93	0.93
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.86	107.88	-0.020%	-0.170%	-0.705%	-1.901%	-0.47	1.38	1.39
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.30	103.29	0.008%	-0.068%	-0.077%	0.047%	-0.36	2.81	2.82
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.09	101.08	0.006%	0.010%	0.119%	0.698%	-0.31	3.43	3.44
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.29	116.30	-0.003%	-0.078%	-0.277%	-0.325%	-0.30	3.65	3.66
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.41	117.39	0.014%	0.071%	-0.072%	0.472%	-0.18	4.55	4.56
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.55	131.52	0.024%	0.058%	-0.247%	0.667%	-0.01	5.22	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.98	105.94	0.037%	0.254%	0.049%	2.885%	0.14	6.80	6.79
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	104.52	104.45	0.068%	0.281%	0.100%	4.463%	0.39	8.69	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.51	105.42	0.082%	0.342%	0.128%		0.53	9.54	9.49
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.81	118.73	0.064%	0.301%	-0.087%	4.685%	0.63	9.92	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.06	107.03	0.025%	0.418%	0.384%	5.457%	0.73	11.04	10.96
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.06	104.98	0.077%	0.399%	0.202%	6.321%	0.91	12.92	12.81
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.91	108.81	0.097%	0.420%	-0.225%	6.773%	1.15	15.78	15.60
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.55	113.43	0.105%	0.281%	-0.488%	7.559%	1.37	20.69	20.41
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	98.69						1.55	24.97	24.58

Return Price Performance			Index Price 13-May-2019	Previous Index Price 10-May-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	104.43	104.39	0.032%	0.006%	-0.050%	-0.208%	-0.53	0.09	0.09
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.11	106.06	0.046%	0.019%	-0.017%	-0.086%	-0.54	0.43	0.43
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.94	104.90	0.031%	0.014%	-4.241%	-4.254%	-0.47	0.93	0.93
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.70	110.68	0.017%	-0.005%	-0.134%	-0.205%	-0.47	1.38	1.39
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.43	103.42	0.014%	-0.041%	0.017%	-0.436%	-0.36	2.81	2.82
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.09	101.08	0.006%	0.010%	0.119%	0.698%	-0.31	3.43	3.44
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.87	116.84	0.025%	0.041%	0.135%	-2.361%	-0.30	3.65	3.66
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.93	117.88	0.036%	0.172%	0.284%	-1.323%	-0.18	4.55	4.56
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.45	132.37	0.057%	0.203%	0.257%	-1.865%	-0.01	5.22	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.98	106.93	0.044%	0.285%	0.164%	3.227%	0.14	6.80	6.79
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	105.41	105.34	0.075%	0.309%	0.204%	4.771%	0.39	8.69	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.86	105.76	0.091%	0.379%	0.257%		0.53	9.54	9.49

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IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.19	121.10	0.079%	0.366%	0.159%	5.403%	0.63	9.92	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.26	107.22	0.035%	0.463%	0.540%	5.385%	0.73	11.04	10.96
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.15	105.06	0.088%	0.444%	-0.874%	5.446%	0.91	12.92	12.81
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.60	110.49	0.108%	0.470%	-0.033%	7.319%	1.15	15.78	15.60
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.01	113.87	0.119%	0.342%	-0.272%	6.268%	1.37	20.69	20.41
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	98.69						1.55	24.97	24.58