

Euronext Dublin - Daily Bond Index Report

Tuesday 14 May, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-May-2019	Previous Close Value 13-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.31	115.09	0.191%	0.30%	-0.03%	2.03%	15.31%	7.23	7.19	0.68
All Bond Index (Return)	207.84	207.43	0.196%	0.39%	-0.10%	1.55%	107.84%	7.23	7.19	0.68
Under 3 Bond Index (Clean)	79.80	79.81	-0.008%	-0.15%	-0.57%	-1.73%	-20.20%	1.11	1.11	-0.43
Under 3 Bond Index (Return)	140.28	140.28	0.003%	0.00%	-1.27%	-1.46%	40.28%	1.11	1.11	-0.43
Under 5 Bond Index (Clean)	94.14	94.13	0.010%	-0.08%	-0.38%	-1.00%	-5.87%	2.16	2.17	-0.31
Under 5 Bond Index (Return)	166.70	166.67	0.019%	0.05%	-0.72%	-1.03%	66.70%	2.16	2.17	-0.31
Under 10 Bond Index (Clean)	107.87	107.81	0.055%	0.07%	-0.22%	0.32%	7.87%	3.79	3.80	-0.02
Under 10 Bond Index (Return)	190.37	190.25	0.062%	0.18%	-0.33%	-0.31%	90.37%	3.79	3.80	-0.02
5 Plus Bond Index (Clean)	134.99	134.55	0.330%	0.59%	0.24%	4.20%	34.99%	11.13	11.04	0.82
5 Plus Bond Index (Return)	242.40	241.60	0.332%	0.66%	0.41%	3.53%	142.40%	11.13	11.04	0.82
10 Plus Bond Index (Clean)	149.16	148.43	0.492%	0.83%	0.37%	6.45%	49.16%	14.83	14.67	1.07
10 Plus Bond Index (Return)	280.28	278.91	0.492%	0.88%	0.44%	6.38%	180.28%	14.83	14.67	1.07

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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	100.43	3.98	330	104.41	0.00	7,080	7,110	7392
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.74	3.36	208	106.10	0.00	6,022	6,187	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.61	0.32	26	104.93	0.00	10,600	11,089	11123
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.84	2.85	208	110.69	0.00	6,480	6,988	7172
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.36	0.13	60	103.49	0.00	6,828	7,057	7066
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.13	0.00	208	101.13	0.00	5,100	5,158	5158
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.32	0.59	55	116.91	0.00	7,006	8,149	8190
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.47	0.53	57	118.00	0.00	8,031	9,434	9476
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.64	0.92	62	132.56	0.00	11,490	15,126	15231
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.13	1.00	364	107.12	0.00	11,319	12,012	12125
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.76	0.90	364	105.66	0.00	8,322	8,718	8793
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.78	0.36	118	106.13	0.00	5,025	5,316	5334
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.10	2.39	364	121.49	0.00	9,402	11,197	11422
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.47	0.21	57	107.68	0.00	3,000	3,224	3230
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.45	0.10	27	105.55	0.00	4,000	4,218	4222
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.44	1.70	364	111.13	0.00	5,715	6,255	6351
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.43	0.47	85	114.89	0.00	8,596	9,836	9876
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	99.71	0.00	0	99.71	0.00	4,000	3,989	3989

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Bond Index Constituent

Clean Price Performance			Index Price 14-May-2019	Previous Index Price 13-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	100.43	100.46	-0.028%	-0.178%	-0.616%	-1.842%	-0.37	0.09	0.09
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.74	102.77	-0.029%	-0.214%	-0.750%	-2.207%	-0.51	0.43	0.43
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.61	104.63	-0.015%	-0.154%	-0.682%	-1.741%	-0.47	0.92	0.93
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.84	107.86	-0.019%	-0.190%	-0.725%	-1.920%	-0.47	1.38	1.39
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.36	103.30	0.055%	-0.013%	-0.022%	0.103%	-0.38	2.81	2.82
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.13	101.09	0.046%	0.056%	0.165%	0.745%	-0.33	3.43	3.44
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.32	116.29	0.021%	-0.057%	-0.256%	-0.303%	-0.31	3.64	3.66
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.47	117.41	0.050%	0.121%	-0.022%	0.523%	-0.19	4.55	4.56
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.64	131.55	0.070%	0.128%	-0.177%	0.737%	-0.03	5.21	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.13	105.98	0.136%	0.391%	0.185%	3.025%	0.12	6.80	6.79
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.76	104.52	0.232%	0.513%	0.331%	4.704%	0.36	8.69	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.78	105.51	0.255%	0.598%	0.383%		0.51	9.54	9.49
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.10	118.81	0.248%	0.550%	0.161%	4.945%	0.60	9.92	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.47	107.06	0.387%	0.807%	0.773%	5.865%	0.69	11.04	10.96
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.45	105.06	0.373%	0.774%	0.576%	6.718%	0.88	12.92	12.81
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.44	108.91	0.481%	0.904%	0.255%	7.287%	1.12	15.78	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.43	113.55	0.775%	1.058%	0.283%	8.393%	1.33	20.71	20.44
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	99.71	98.69	1.037%				1.51	25.00	24.63

Return Price Performance			Index Price 14-May-2019	Previous Index Price 13-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	104.41	104.43	-0.015%	-0.010%	-0.065%	-0.224%	-0.37	0.09	0.09
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.10	106.11	-0.013%	0.006%	-0.030%	-0.099%	-0.51	0.43	0.43
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.93	104.94	-0.003%	0.011%	-4.243%	-4.256%	-0.47	0.92	0.93
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.69	110.70	-0.007%	-0.013%	-0.142%	-0.212%	-0.47	1.38	1.39
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.49	103.43	0.058%	0.017%	0.075%	-0.378%	-0.38	2.81	2.82
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.13	101.09	0.046%	0.056%	0.165%	0.745%	-0.33	3.43	3.44
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.91	116.87	0.031%	0.072%	0.166%	-2.331%	-0.31	3.64	3.66
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.00	117.93	0.059%	0.231%	0.343%	-1.265%	-0.19	4.55	4.56
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.56	132.45	0.081%	0.284%	0.338%	-1.786%	-0.03	5.21	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.12	106.98	0.137%	0.423%	0.301%	3.369%	0.12	6.80	6.79
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.66	105.41	0.232%	0.542%	0.437%	5.014%	0.36	8.69	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.13	105.86	0.256%	0.636%	0.513%		0.51	9.54	9.49

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IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.49	121.19	0.248%	0.615%	0.407%	5.664%	0.60	9.92	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.68	107.26	0.390%	0.854%	0.932%	5.796%	0.69	11.04	10.96
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.55	105.15	0.376%	0.822%	-0.502%	5.842%	0.88	12.92	12.81
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	111.13	110.60	0.477%	0.949%	0.445%	7.831%	1.12	15.78	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.89	114.01	0.777%	1.122%	0.503%	7.094%	1.33	20.71	20.44
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	99.71	98.69	1.037%				1.51	25.00	24.63