

Euronext Dublin - Daily Bond Index Report

Monday 20 May, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-May-2019	Previous Close Value 17-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.29	115.46	-0.152%	0.28%	-0.05%	2.01%	15.29%	7.21	7.16	0.67
All Bond Index (Return)	207.11	207.38	-0.130%	0.04%	-0.45%	1.19%	107.11%	7.21	7.16	0.67
Under 3 Bond Index (Clean)	79.75	79.76	-0.011%	-0.21%	-0.63%	-1.79%	-20.25%	1.09	1.10	-0.44
Under 3 Bond Index (Return)	140.29	140.26	0.021%	0.01%	-1.27%	-1.46%	40.29%	1.09	1.10	-0.44
Under 5 Bond Index (Clean)	94.08	94.10	-0.021%	-0.14%	-0.44%	-1.06%	-5.92%	2.15	2.15	-0.31
Under 5 Bond Index (Return)	166.69	166.68	0.007%	0.05%	-0.72%	-1.04%	66.69%	2.15	2.15	-0.31
Under 10 Bond Index (Clean)	107.83	107.91	-0.071%	0.04%	-0.25%	0.29%	7.83%	4.07	4.07	0.04
Under 10 Bond Index (Return)	190.03	190.12	-0.048%	0.00%	-0.51%	-0.49%	90.03%	4.07	4.07	0.04
5 Plus Bond Index (Clean)	135.01	135.35	-0.251%	0.60%	0.25%	4.21%	35.01%	11.12	11.03	0.82
5 Plus Bond Index (Return)	240.90	241.47	-0.235%	0.04%	-0.22%	2.89%	140.90%	11.12	11.03	0.82
10 Plus Bond Index (Clean)	149.13	149.67	-0.362%	0.80%	0.35%	6.42%	49.13%	15.57	15.40	1.12
10 Plus Bond Index (Return)	278.11	279.08	-0.348%	0.10%	-0.34%	5.56%	178.11%	15.57	15.40	1.12

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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	100.36	4.05	336	104.41	0.00	7,080	7,105	7392
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.62	3.46	214	106.08	0.00	6,022	6,180	6389
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.54	0.40	32	104.93	0.00	10,600	11,081	11123
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.76	2.93	214	110.69	0.00	6,480	6,983	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.39	0.15	66	103.54	0.00	6,828	7,059	7069
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.12	0.00	214	101.12	0.00	5,100	5,157	5157
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.19	0.65	61	116.85	0.00	7,006	8,140	8186
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.42	0.59	63	118.01	0.00	8,031	9,430	9477
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.66	1.01	68	132.67	0.00	11,490	15,128	15244
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.22	0.01	5	106.23	0.00	11,319	12,023	12024
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.78	0.01	5	104.80	0.00	8,322	8,720	8721
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.75	0.02	5	105.77	0.00	5,025	5,314	5315
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.06	0.03	5	119.10	0.00	9,402	11,194	11197
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.42	0.23	63	107.65	0.00	3,000	3,223	3230
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.42	0.02	5	105.44	0.00	4,000	4,217	4217
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.46	0.02	5	109.49	0.00	5,715	6,256	6257
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.51	0.50	91	115.01	0.00	8,596	9,843	9886
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	99.59	0.02	4	99.60	0.00	4,000	3,983	3984

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Bond Index Constituent

Clean Price Performance			Index Price 20-May-2019	Previous Index Price 17-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	100.36	100.36	-0.004%	-0.252%	-0.691%	-1.916%	-0.42	0.07	0.07
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.62	102.64	-0.019%	-0.326%	-0.862%	-2.318%	-0.49	0.41	0.41
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.54	104.55	-0.012%	-0.225%	-0.753%	-1.812%	-0.48	0.91	0.91
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.76	107.79	-0.030%	-0.261%	-0.795%	-1.990%	-0.48	1.36	1.37
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.39	103.38	0.009%	0.018%	0.009%	0.134%	-0.40	2.79	2.80
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.12	101.15	-0.027%	0.043%	0.152%	0.731%	-0.33	3.41	3.42
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.19	116.23	-0.034%	-0.164%	-0.363%	-0.411%	-0.30	3.63	3.64
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.42	117.48	-0.048%	0.084%	-0.059%	0.486%	-0.19	4.53	4.54
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.66	131.77	-0.087%	0.142%	-0.163%	0.751%	-0.04	5.20	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.22	106.36	-0.137%	0.479%	0.273%	3.115%	0.11	6.78	6.78
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	104.78	105.00	-0.209%	0.534%	0.352%	4.726%	0.36	8.68	8.64
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.75	106.00	-0.234%	0.573%	0.359%		0.51	9.52	9.47
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.06	119.36	-0.244%	0.518%	0.130%	4.912%	0.60	9.90	9.84
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.42	107.70	-0.258%	0.762%	0.728%	5.818%	0.69	11.02	10.94
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.42	105.74	-0.307%	0.743%	0.545%	6.684%	0.89	12.91	12.79
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.46	109.90	-0.399%	0.928%	0.279%	7.313%	1.12	15.76	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.51	115.05	-0.469%	1.129%	0.353%	8.468%	1.33	20.70	20.42
IE00BH3SQ822	BH3SQ82	1.5% Treasury Bond 2050	99.59	100.10	-0.514%				1.52	24.98	24.61

Return Price Performance			Index Price 20-May-2019	Previous Index Price 17-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	104.38	0.031%	-0.012%	-0.068%	-0.226%	-0.42	0.07	0.07
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.08	106.05	0.027%	-0.012%	-0.048%	-0.117%	-0.49	0.41	0.41
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.93	104.91	0.023%	0.010%	-4.244%	-4.257%	-0.48	0.91	0.91
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.69	110.68	0.009%	-0.007%	-0.136%	-0.206%	-0.48	1.36	1.37
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.54	103.52	0.014%	0.060%	0.118%	-0.336%	-0.40	2.79	2.80
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.12	101.15	-0.027%	0.043%	0.152%	0.731%	-0.33	3.41	3.42
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.85	116.85	-0.007%	0.020%	0.114%	-2.382%	-0.30	3.63	3.64
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.01	118.04	-0.024%	0.242%	0.354%	-1.254%	-0.19	4.53	4.54
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.67	132.74	-0.053%	0.365%	0.419%	-1.706%	-0.04	5.20	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.23	106.37	-0.130%	-0.412%	-0.533%	2.509%	0.11	6.78	6.78
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	104.80	105.01	-0.202%	-0.280%	-0.384%	4.155%	0.36	8.68	8.64
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.77	106.00	-0.225%	0.289%	0.167%		0.51	9.52	9.47

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IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.10	119.37	-0.228%	-1.371%	-1.574%	3.579%	0.60	9.90	9.84
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.65	107.92	-0.247%	0.830%	0.907%	5.770%	0.69	11.02	10.94
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.44	105.75	-0.297%	0.715%	-0.606%	5.731%	0.89	12.91	12.79
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.49	109.91	-0.386%	-0.545%	-1.042%	6.235%	1.12	15.76	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.01	115.53	-0.452%	1.222%	0.602%	7.200%	1.33	20.70	20.42
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	99.60	100.10	-0.502%				1.52	24.98	24.61