

Euronext Dublin - Daily Bond Index Report

Friday 24 May, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 24-May-2019	Previous Close Value 23-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.22	115.21	0.006%	0.22%	-0.11%	1.95%	15.22%	7.19	7.14	0.68
All Bond Index (Return)	207.04	207.02	0.013%	0.01%	-0.48%	1.16%	107.04%	7.19	7.14	0.68
Under 3 Bond Index (Clean)	79.70	79.71	-0.011%	-0.28%	-0.70%	-1.86%	-20.30%	1.08	1.08	-0.44
Under 3 Bond Index (Return)	140.25	140.25	0.000%	-0.02%	-1.30%	-1.48%	40.25%	1.08	1.08	-0.44
Under 5 Bond Index (Clean)	94.03	94.04	-0.010%	-0.19%	-0.49%	-1.11%	-5.97%	2.13	2.14	-0.32
Under 5 Bond Index (Return)	166.67	166.67	0.000%	0.04%	-0.74%	-1.05%	66.67%	2.13	2.14	-0.32
Under 10 Bond Index (Clean)	107.78	107.79	-0.007%	-0.01%	-0.29%	0.25%	7.78%	4.05	4.05	0.04
Under 10 Bond Index (Return)	190.01	190.00	0.001%	-0.01%	-0.52%	-0.50%	90.01%	4.05	4.05	0.04
5 Plus Bond Index (Clean)	134.92	134.89	0.018%	0.53%	0.18%	4.14%	34.92%	11.10	11.01	0.83
5 Plus Bond Index (Return)	240.79	240.73	0.023%	-0.01%	-0.26%	2.84%	140.79%	11.10	11.01	0.83
10 Plus Bond Index (Clean)	148.98	148.92	0.040%	0.70%	0.25%	6.32%	48.98%	15.55	15.38	1.12
10 Plus Bond Index (Return)	277.88	277.76	0.045%	0.02%	-0.42%	5.47%	177.88%	15.55	15.38	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	100.28	4.10	340	104.38	0.00	7,080	7,099	7390
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.53	3.52	218	106.05	0.00	6,022	6,174	6387
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.46	0.44	36	104.90	0.00	10,600	11,073	11120
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.68	2.99	218	110.66	0.00	6,480	6,977	7171
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.37	0.15	70	103.52	0.00	6,828	7,058	7068
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.15	0.00	218	101.15	0.00	5,100	5,158	5158
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.15	0.70	65	116.84	0.00	7,006	8,137	8186
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.39	0.62	67	118.02	0.00	8,031	9,428	9478
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.50	1.07	72	132.57	0.00	11,490	15,110	15232
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.21	0.03	9	106.24	0.00	11,319	12,022	12025
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.79	0.02	9	104.81	0.00	8,322	8,720	8722
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.81	0.03	9	105.84	0.00	5,025	5,317	5319
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.07	0.06	9	119.12	0.00	9,402	11,194	11200
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.40	0.25	67	107.65	0.00	3,000	3,222	3229
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.24	0.03	9	105.27	0.00	4,000	4,210	4211
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.24	0.04	9	109.28	0.00	5,715	6,243	6246
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.37	0.52	95	114.89	0.00	8,596	9,831	9876
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	99.44	0.03	8	99.47	0.00	4,000	3,977	3979

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Bond Index Constituent

Clean Price Performance			Index Price 24-May-2019	Previous Index Price 23-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	100.28	100.30	-0.019%	-0.332%	-0.770%	-1.994%	-0.41	0.06	0.06
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.53	102.54	-0.016%	-0.420%	-0.954%	-2.409%	-0.51	0.39	0.39
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.46	104.46	-0.002%	-0.302%	-0.829%	-1.887%	-0.48	0.89	0.90
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.68	107.68	-0.008%	-0.342%	-0.875%	-2.069%	-0.48	1.35	1.35
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.37	103.39	-0.015%	-0.001%	-0.011%	0.114%	-0.40	2.78	2.79
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.15	101.14	0.006%	0.071%	0.180%	0.760%	-0.34	3.39	3.40
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.15	116.16	-0.008%	-0.204%	-0.402%	-0.450%	-0.31	3.61	3.62
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.39	117.41	-0.014%	0.059%	-0.084%	0.460%	-0.20	4.52	4.53
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.50	131.53	-0.023%	0.021%	-0.284%	0.630%	-0.03	5.18	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.21	106.23	-0.015%	0.474%	0.268%	3.110%	0.10	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.79	104.77	0.016%	0.536%	0.354%	4.728%	0.36	8.66	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.81	105.76	0.048%	0.631%	0.416%		0.50	9.51	9.46
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.07	119.07	-0.007%	0.519%	0.130%	4.913%	0.60	9.88	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.40	107.43	-0.026%	0.743%	0.709%	5.798%	0.70	11.00	10.93
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.24	105.27	-0.023%	0.574%	0.377%	6.506%	0.90	12.89	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.24	109.28	-0.036%	0.719%	0.071%	7.091%	1.13	15.75	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.37	114.21	0.135%	1.005%	0.230%	8.336%	1.34	20.68	20.40
IE00BH3SQ822	BH3SQ82	1.5% Treasury Bond 2050	99.44	99.26	0.176%				1.52	24.96	24.59

Return Price Performance			Index Price 24-May-2019	Previous Index Price 23-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	104.38	104.38	-0.006%	-0.042%	-0.098%	-0.256%	-0.41	0.06	0.06
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.05	106.05	0.000%	-0.041%	-0.077%	-0.146%	-0.51	0.39	0.39
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.90	104.89	0.010%	-0.019%	-4.273%	-4.286%	-0.48	0.89	0.90
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.66	110.66	0.004%	-0.037%	-0.166%	-0.236%	-0.48	1.35	1.35
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.52	103.54	-0.013%	0.049%	0.107%	-0.347%	-0.40	2.78	2.79
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.15	101.14	0.006%	0.071%	0.180%	0.760%	-0.34	3.39	3.40
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.84	116.84	0.002%	0.017%	0.111%	-2.384%	-0.31	3.61	3.62
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.02	118.02	-0.006%	0.248%	0.360%	-1.248%	-0.20	4.52	4.53
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.57	132.58	-0.011%	0.290%	0.344%	-1.780%	-0.03	5.18	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.24	106.25	-0.013%	-0.407%	-0.527%	2.515%	0.10	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.81	104.79	0.018%	-0.268%	-0.373%	4.167%	0.36	8.66	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.84	105.78	0.051%	0.357%	0.235%		0.50	9.51	9.46

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IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.12	119.13	-0.002%	-1.347%	-1.551%	3.603%	0.60	9.88	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.65	107.67	-0.022%	0.825%	0.903%	5.765%	0.70	11.00	10.93
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.27	105.29	-0.019%	0.561%	-0.759%	5.569%	0.90	12.89	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.28	109.31	-0.031%	-0.734%	-1.230%	6.033%	1.13	15.75	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.89	114.73	0.139%	1.118%	0.499%	7.090%	1.34	20.68	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	99.47	99.29	0.180%				1.52	24.96	24.59