

Euronext Dublin - Daily Bond Index Report

Monday 27 May, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 27-May-2019	Previous Close Value 24-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.41	115.22	0.168%	0.38%	0.05%	2.12%	15.41%	7.20	7.15	0.66
All Bond Index (Return)	207.43	207.04	0.187%	0.19%	-0.29%	1.35%	107.43%	7.20	7.15	0.66
Under 3 Bond Index (Clean)	79.69	79.70	-0.004%	-0.28%	-0.70%	-1.86%	-20.31%	1.07	1.08	-0.45
Under 3 Bond Index (Return)	140.29	140.25	0.029%	0.01%	-1.27%	-1.45%	40.29%	1.07	1.08	-0.45
Under 5 Bond Index (Clean)	94.05	94.03	0.017%	-0.17%	-0.47%	-1.09%	-5.95%	2.13	2.13	-0.33
Under 5 Bond Index (Return)	166.74	166.67	0.044%	0.08%	-0.69%	-1.00%	66.74%	2.13	2.13	-0.33
Under 10 Bond Index (Clean)	107.86	107.78	0.069%	0.06%	-0.22%	0.32%	7.86%	4.05	4.05	0.02
Under 10 Bond Index (Return)	190.18	190.01	0.092%	0.08%	-0.43%	-0.41%	90.18%	4.05	4.05	0.02
5 Plus Bond Index (Clean)	135.30	134.92	0.283%	0.82%	0.46%	4.44%	35.30%	11.12	11.03	0.80
5 Plus Bond Index (Return)	241.51	240.79	0.298%	0.29%	0.03%	3.15%	141.51%	11.12	11.03	0.80
10 Plus Bond Index (Clean)	149.62	148.98	0.430%	1.13%	0.68%	6.77%	49.62%	15.57	15.40	1.09
10 Plus Bond Index (Return)	279.11	277.88	0.443%	0.46%	0.02%	5.94%	179.11%	15.57	15.40	1.09

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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	100.27	4.14	343	104.41	0.00	7,080	7,099	7392
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.51	3.57	221	106.08	0.00	6,022	6,173	6389
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.44	0.48	39	104.92	0.00	10,600	11,071	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.67	3.03	221	110.69	0.00	6,480	6,977	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.41	0.16	73	103.57	0.00	6,828	7,061	7071
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.19	0.00	221	101.19	0.00	5,100	5,161	5161
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.21	0.73	68	116.93	0.00	7,006	8,141	8192
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.46	0.65	70	118.11	0.00	8,031	9,433	9485
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.62	1.11	75	132.73	0.00	11,490	15,124	15252
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.37	0.03	12	106.41	0.00	11,319	12,040	12044
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.98	0.03	12	105.01	0.00	8,322	8,736	8739
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	106.03	0.04	12	106.06	0.00	5,025	5,328	5330
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.34	0.08	12	119.42	0.00	9,402	11,220	11228
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.71	0.26	70	107.97	0.00	3,000	3,231	3239
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.55	0.04	12	105.60	0.00	4,000	4,222	4224
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.68	0.06	12	109.73	0.00	5,715	6,268	6271
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	115.10	0.54	98	115.64	0.00	8,596	9,894	9940
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	100.20	0.05	11	100.24	0.00	4,000	4,008	4010

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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 27-May-2019	Previous Index Price 24-May-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	100.27	100.28	-0.007%	-0.339%	-0.777%	-2.001%	-0.51	0.06	0.06
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.51	102.53	-0.018%	-0.437%	-0.972%	-2.426%	-0.51	0.39	0.39
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.44	104.46	-0.016%	-0.318%	-0.845%	-1.903%	-0.48	0.89	0.89
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.67	107.68	-0.007%	-0.349%	-0.883%	-2.076%	-0.49	1.34	1.35
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.41	103.37	0.037%	0.036%	0.026%	0.151%	-0.41	2.77	2.78
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.19	101.15	0.046%	0.118%	0.227%	0.807%	-0.35	3.39	3.40
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.21	116.15	0.050%	-0.154%	-0.352%	-0.400%	-0.32	3.61	3.62
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.46	117.39	0.057%	0.116%	-0.027%	0.518%	-0.21	4.51	4.52
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.62	131.50	0.094%	0.116%	-0.190%	0.725%	-0.05	5.18	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.37	106.21	0.152%	0.626%	0.420%	3.267%	0.08	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.98	104.79	0.189%	0.726%	0.544%	4.926%	0.34	8.66	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.03	105.81	0.204%	0.836%	0.621%		0.48	9.50	9.46
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.34	119.07	0.233%	0.754%	0.364%	5.158%	0.57	9.88	9.83
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.71	107.40	0.285%	1.030%	0.996%	6.100%	0.67	11.00	10.93
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.55	105.24	0.296%	0.872%	0.673%	6.821%	0.88	12.89	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.68	109.24	0.402%	1.124%	0.474%	7.521%	1.10	15.75	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.10	114.37	0.642%	1.653%	0.874%	9.031%	1.31	20.69	20.43
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	100.20	99.44	0.765%				1.49	24.99	24.62

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 27-May-2019	Previous Index Price 24-May-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.41	104.38	0.027%	-0.015%	-0.071%	-0.229%	-0.51	0.06	0.06
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.08	106.05	0.028%	-0.013%	-0.049%	-0.118%	-0.51	0.39	0.39
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.90	0.019%	0.000%	-4.254%	-4.267%	-0.48	0.89	0.89
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.69	110.66	0.030%	-0.007%	-0.136%	-0.206%	-0.49	1.34	1.35
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.57	103.52	0.043%	0.093%	0.151%	-0.303%	-0.41	2.77	2.78
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.19	101.15	0.046%	0.118%	0.227%	0.807%	-0.35	3.39	3.40
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.93	116.84	0.077%	0.094%	0.188%	-2.309%	-0.32	3.61	3.62
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.11	118.02	0.080%	0.329%	0.441%	-1.169%	-0.21	4.51	4.52
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.73	132.57	0.127%	0.418%	0.472%	-1.654%	-0.05	5.18	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.41	106.24	0.160%	-0.247%	-0.368%	2.679%	0.08	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.01	104.81	0.197%	-0.072%	-0.177%	4.372%	0.34	8.66	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.06	105.84	0.213%	0.571%	0.448%		0.48	9.50	9.46

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IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.42	119.12	0.250%	-1.101%	-1.305%	3.862%	0.57	9.88	9.83
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.97	107.65	0.294%	1.122%	1.200%	6.077%	0.67	11.00	10.93
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.60	105.27	0.306%	0.868%	-0.455%	5.891%	0.88	12.89	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.73	109.28	0.415%	-0.322%	-0.821%	6.473%	1.10	15.75	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.64	114.89	0.653%	1.778%	1.155%	7.789%	1.31	20.69	20.43
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	100.24	99.47	0.777%				1.49	24.99	24.62