

Euronext Dublin - Daily Bond Index Report

Thursday 30 May, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 30-May-2019	Previous Close Value 29-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.60	115.66	-0.050%	0.55%	0.21%	2.28%	15.60%	7.59	7.55	0.63
All Bond Index (Return)	207.80	207.89	-0.043%	0.37%	-0.12%	1.53%	107.80%	7.59	7.55	0.63
Under 3 Bond Index (Clean)	79.65	79.68	-0.033%	-0.33%	-0.75%	-1.91%	-20.35%	1.30	1.30	-0.46
Under 3 Bond Index (Return)	140.26	140.29	-0.021%	-0.01%	-1.29%	-1.47%	40.26%	1.30	1.30	-0.46
Under 5 Bond Index (Clean)	94.04	94.06	-0.020%	-0.18%	-0.48%	-1.10%	-5.96%	2.40	2.40	-0.35
Under 5 Bond Index (Return)	166.77	166.79	-0.012%	0.10%	-0.68%	-0.99%	66.77%	2.40	2.40	-0.35
Under 10 Bond Index (Clean)	107.91	107.93	-0.024%	0.11%	-0.18%	0.36%	7.91%	4.35	4.35	0.00
Under 10 Bond Index (Return)	190.31	190.34	-0.017%	0.15%	-0.36%	-0.34%	90.31%	4.35	4.35	0.00
5 Plus Bond Index (Clean)	135.67	135.77	-0.070%	1.10%	0.74%	4.73%	35.67%	11.12	11.04	0.78
5 Plus Bond Index (Return)	242.21	242.36	-0.065%	0.58%	0.33%	3.45%	142.21%	11.12	11.04	0.78
10 Plus Bond Index (Clean)	150.28	150.45	-0.113%	1.58%	1.12%	7.24%	50.28%	15.57	15.41	1.07
10 Plus Bond Index (Return)	280.38	280.68	-0.108%	0.91%	0.48%	6.42%	180.38%	15.57	15.41	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
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.42	3.62	224	106.04	0.00	6,022	6,168	6386
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.38	0.52	42	104.90	0.00	10,600	11,064	11119
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.59	3.07	224	110.66	0.00	6,480	6,971	7170
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.42	0.17	76	103.59	0.00	6,828	7,061	7073
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.27	0.00	224	101.27	0.00	5,100	5,165	5165
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.24	0.76	71	116.99	0.00	7,006	8,143	8196
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.51	0.68	73	118.19	0.00	8,031	9,437	9492
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.67	1.15	78	132.82	0.00	11,490	15,129	15262
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.51	0.04	15	106.55	0.00	11,319	12,055	12060
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	105.18	0.04	15	105.22	0.00	8,322	8,753	8756
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	106.30	0.05	15	106.34	0.00	5,025	5,342	5344
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.59	0.10	15	119.69	0.00	9,402	11,244	11253
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	108.01	0.27	73	108.28	0.00	3,000	3,240	3248
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.92	0.05	15	105.97	0.00	4,000	4,237	4239
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	110.17	0.07	15	110.24	0.00	5,715	6,296	6300
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	115.86	0.55	101	116.42	0.00	8,596	9,960	10007
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	100.95	0.06	14	101.01	0.00	4,000	4,038	4040

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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 30-May-2019	Previous Index Price 29-May-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.42	102.47	-0.053%	-0.524%	-1.059%	-2.512%	-0.51	0.38	0.38
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.38	104.43	-0.043%	-0.375%	-0.902%	-1.959%	-0.49	0.87	0.88
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.59	107.64	-0.045%	-0.423%	-0.956%	-2.149%	-0.48	1.33	1.34
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.42	103.41	0.015%	0.048%	0.039%	0.164%	-0.42	2.76	2.77
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.27	101.24	0.026%	0.192%	0.301%	0.882%	-0.37	3.38	3.39
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.24	116.25	-0.013%	-0.129%	-0.328%	-0.375%	-0.34	3.59	3.61
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.51	117.53	-0.014%	0.161%	0.018%	0.563%	-0.23	4.50	4.51
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.67	131.71	-0.029%	0.149%	-0.156%	0.758%	-0.07	5.17	5.17
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.51	106.52	-0.013%	0.752%	0.546%	3.396%	0.06	6.75	6.75
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.18	105.24	-0.054%	0.913%	0.731%	5.121%	0.31	8.64	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.30	106.33	-0.027%	1.094%	0.878%		0.45	9.49	9.45
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.59	119.66	-0.057%	0.965%	0.574%	5.378%	0.55	9.87	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	108.01	108.05	-0.039%	1.313%	1.279%	6.397%	0.64	10.99	10.92
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.92	105.95	-0.030%	1.221%	1.022%	7.191%	0.85	12.88	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.17	110.27	-0.087%	1.580%	0.927%	8.007%	1.07	15.74	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.86	116.10	-0.202%	2.324%	1.540%	9.751%	1.27	20.70	20.44
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	100.95	101.19	-0.237%				1.46	25.00	24.64

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-May-2019	Previous Index Price 29-May-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.04	106.08	-0.037%	-0.053%	-0.089%	-0.157%	-0.51	0.38	0.38
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.90	104.93	-0.030%	-0.022%	-4.275%	-4.288%	-0.49	0.87	0.88
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.66	110.69	-0.032%	-0.042%	-0.171%	-0.242%	-0.48	1.33	1.34
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.59	103.57	0.017%	0.111%	0.169%	-0.285%	-0.42	2.76	2.77
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.27	101.24	0.026%	0.192%	0.301%	0.882%	-0.37	3.38	3.39
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.99	117.00	-0.004%	0.146%	0.240%	-2.259%	-0.34	3.59	3.61
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.19	118.20	-0.006%	0.398%	0.509%	-1.101%	-0.23	4.50	4.51
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.82	132.85	-0.017%	0.484%	0.538%	-1.589%	-0.07	5.17	5.17
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.55	106.56	-0.010%	-0.115%	-0.236%	2.815%	0.06	6.75	6.75
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.22	105.27	-0.052%	0.120%	0.015%	4.573%	0.31	8.64	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.34	106.37	-0.024%	0.836%	0.713%		0.45	9.49	9.45
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.69	119.75	-0.051%	-0.877%	-1.082%	4.097%	0.55	9.87	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	108.28	108.32	-0.035%	1.415%	1.493%	6.384%	0.64	10.99	10.92

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.97	106.00	-0.026%	1.227%	-0.101%	6.269%	0.85	12.88	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.24	110.33	-0.082%	0.140%	-0.361%	6.967%	1.07	15.74	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	116.42	116.64	-0.196%	2.461%	1.833%	8.512%	1.27	20.70	20.44
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	101.01	101.24	-0.232%				1.46	25.00	24.64