

Euronext Dublin - Daily Bond Index Report

Thursday 6 June, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 06-Jun-2019	Previous Close Value 05-Jun-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	116.63	116.32	0.265%	0.78%	1.11%	3.20%	16.63%	7.66	7.62	0.52
All Bond Index (Return)	209.74	209.18	0.270%	0.81%	0.82%	2.48%	109.74%	7.66	7.62	0.52
Under 3 Bond Index (Clean)	79.59	79.63	-0.058%	-0.10%	-0.84%	-1.99%	-20.41%	1.28	1.28	-0.46
Under 3 Bond Index (Return)	140.25	140.32	-0.046%	-0.04%	-1.29%	-1.48%	40.25%	1.28	1.28	-0.46
Under 5 Bond Index (Clean)	94.05	94.09	-0.043%	-0.03%	-0.47%	-1.09%	-5.95%	2.38	2.39	-0.38
Under 5 Bond Index (Return)	166.89	166.95	-0.033%	0.03%	-0.61%	-0.92%	66.89%	2.38	2.39	-0.38
Under 10 Bond Index (Clean)	108.24	108.19	0.047%	0.24%	0.13%	0.67%	8.24%	4.34	4.34	-0.08
Under 10 Bond Index (Return)	190.99	190.88	0.054%	0.28%	-0.01%	0.01%	90.99%	4.34	4.34	-0.08
5 Plus Bond Index (Clean)	137.69	137.04	0.470%	1.31%	2.24%	6.28%	37.69%	11.19	11.12	0.65
5 Plus Bond Index (Return)	245.88	244.72	0.474%	1.34%	1.85%	5.02%	145.88%	11.19	11.12	0.65
10 Plus Bond Index (Clean)	153.77	152.57	0.791%	2.08%	3.47%	9.74%	53.77%	15.65	15.51	0.92
10 Plus Bond Index (Return)	286.98	284.72	0.794%	2.11%	2.84%	8.93%	186.98%	15.65	15.51	0.92

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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	102.30	3.73	231	106.03	0.00	6,022	6,161	6386
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.27	0.60	49	104.88	0.00	10,600	11,053	11117
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.51	3.16	231	110.67	0.00	6,480	6,966	7171
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.39	0.18	83	103.57	0.00	6,828	7,059	7072
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.29	0.00	231	101.29	0.00	5,100	5,166	5166
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.33	0.83	78	117.16	0.00	7,006	8,150	8208
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.82	0.75	80	118.57	0.00	8,031	9,462	9522
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.07	1.26	85	133.33	0.00	11,490	15,176	15320
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.22	0.06	22	107.28	0.00	11,319	12,136	12142
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	106.31	0.05	22	106.37	0.00	8,322	8,847	8852
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	107.58	0.07	22	107.64	0.00	5,025	5,406	5409
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	121.06	0.15	22	121.21	0.00	9,402	11,382	11395
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	109.51	0.30	80	109.80	0.00	3,000	3,285	3294
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	107.83	0.08	22	107.90	0.00	4,000	4,313	4316
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	112.77	0.10	22	112.87	0.00	5,715	6,445	6451
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	119.77	0.59	108	120.36	0.00	8,596	10,295	10346
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	105.07	0.09	21	105.15	0.00	4,000	4,203	4206

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Bond Index Constituent

Clean Price Performance			Index Price 06-Jun-2019	Previous Index Price 05-Jun-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.30	102.35	-0.049%	-0.103%	-1.176%	-2.627%	-0.52	0.36	0.36
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.27	104.33	-0.058%	-0.097%	-1.004%	-2.061%	-0.47	0.86	0.86
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.51	107.58	-0.068%	-0.132%	-1.032%	-2.224%	-0.50	1.31	1.32
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.39	103.45	-0.055%	-0.080%	0.008%	0.133%	-0.42	2.74	2.75
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.29	101.33	-0.045%	-0.038%	0.317%	0.898%	-0.38	3.36	3.37
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.33	116.37	-0.038%	0.023%	-0.246%	-0.294%	-0.39	3.58	3.59
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.82	117.81	0.008%	0.200%	0.283%	0.829%	-0.30	4.48	4.50
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.07	132.06	0.011%	0.241%	0.150%	1.068%	-0.14	5.15	5.16
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.22	107.05	0.159%	0.556%	1.215%	4.084%	-0.04	6.73	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.31	105.97	0.320%	0.955%	1.818%	6.256%	0.19	8.63	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.58	107.20	0.349%	1.047%	2.092%		0.32	9.47	9.44
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.06	120.58	0.404%	1.080%	1.810%	6.673%	0.42	9.86	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	109.51	109.02	0.450%	1.215%	2.683%	7.872%	0.52	10.98	10.92
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	107.83	107.20	0.584%	1.618%	2.841%	9.121%	0.71	12.87	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	112.77	111.91	0.766%	2.106%	3.303%	10.550%	0.92	15.75	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	119.77	118.37	1.180%	3.002%	4.961%	13.449%	1.11	20.78	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	105.07	103.60	1.417%	3.743%			1.30	25.12	24.80

Return Price Performance			Index Price 06-Jun-2019	Previous Index Price 05-Jun-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.03	106.06	-0.032%	-0.008%	-0.095%	-0.164%	-0.52	0.36	0.36
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.88	104.92	-0.046%	-0.026%	-4.295%	-4.308%	-0.47	0.86	0.86
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.67	110.73	-0.054%	-0.054%	-0.159%	-0.229%	-0.50	1.31	1.32
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.57	103.63	-0.052%	-0.068%	0.154%	-0.300%	-0.42	2.74	2.75
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.29	101.33	-0.045%	-0.038%	0.317%	0.898%	-0.38	3.36	3.37
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.16	117.20	-0.029%	0.078%	0.386%	-2.117%	-0.39	3.58	3.59
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.57	118.55	0.016%	0.246%	0.829%	-0.787%	-0.30	4.48	4.50
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.33	133.30	0.022%	0.305%	0.923%	-1.213%	-0.14	5.15	5.16
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.28	107.10	0.161%	0.571%	0.446%	3.517%	-0.04	6.73	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.37	106.03	0.322%	0.969%	1.110%	5.718%	0.19	8.63	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.64	107.27	0.351%	1.064%	1.944%		0.32	9.47	9.44
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.21	120.71	0.409%	1.112%	0.170%	5.415%	0.42	9.86	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	109.80	109.31	0.453%	1.232%	2.921%	7.881%	0.52	10.98	10.92

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	107.90	107.27	0.586%	1.637%	1.720%	8.206%	0.71	12.87	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	112.87	112.01	0.770%	2.130%	2.013%	9.515%	0.92	15.75	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	120.36	118.96	1.179%	3.016%	5.283%	12.187%	1.11	20.78	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	105.15	103.68	1.420%	3.765%			1.30	25.12	24.80