

Euronext Dublin - Daily Bond Index Report

Tuesday 11 June, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Jun-2019	Previous Close Value 10-Jun-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	116.93	116.67	0.223%	1.03%	1.37%	3.46%	16.93%	7.67	7.64	0.49
All Bond Index (Return)	210.35	209.87	0.228%	1.10%	1.11%	2.77%	110.35%	7.67	7.64	0.49
Under 3 Bond Index (Clean)	79.58	79.59	-0.009%	-0.11%	-0.85%	-2.00%	-20.42%	1.27	1.28	-0.48
Under 3 Bond Index (Return)	140.31	140.31	0.001%	0.01%	-1.25%	-1.44%	40.31%	1.27	1.28	-0.48
Under 5 Bond Index (Clean)	94.07	94.07	0.000%	0.00%	-0.45%	-1.07%	-5.93%	2.37	2.38	-0.40
Under 5 Bond Index (Return)	167.00	166.99	0.009%	0.09%	-0.54%	-0.85%	67.00%	2.37	2.38	-0.40
Under 10 Bond Index (Clean)	108.33	108.26	0.067%	0.33%	0.22%	0.76%	8.33%	4.33	4.34	-0.10
Under 10 Bond Index (Return)	191.23	191.08	0.074%	0.41%	0.12%	0.14%	91.23%	4.33	4.34	-0.10
5 Plus Bond Index (Clean)	138.25	137.74	0.371%	1.73%	2.66%	6.72%	38.25%	11.21	11.14	0.61
5 Plus Bond Index (Return)	246.95	246.03	0.375%	1.78%	2.29%	5.48%	146.95%	11.21	11.14	0.61
10 Plus Bond Index (Clean)	154.78	153.86	0.596%	2.75%	4.15%	10.46%	54.78%	15.68	15.54	0.88
10 Plus Bond Index (Return)	288.91	287.19	0.599%	2.79%	3.53%	9.66%	188.91%	15.68	15.54	0.88

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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	102.24	3.82	236	106.05	0.00	6,022	6,157	6387
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.25	0.67	54	104.92	0.00	10,600	11,051	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.49	3.23	236	110.72	0.00	6,480	6,965	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.45	0.19	88	103.64	0.00	6,828	7,063	7076
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.38	0.00	236	101.38	0.00	5,100	5,170	5170
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.37	0.89	83	117.26	0.00	7,006	8,153	8215
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.89	0.79	85	118.69	0.00	8,031	9,468	9532
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.21	1.33	90	133.54	0.00	11,490	15,191	15344
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.44	0.07	27	107.51	0.00	11,319	12,160	12169
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	106.55	0.07	27	106.62	0.00	8,322	8,867	8873
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	107.84	0.08	27	107.92	0.00	5,025	5,420	5424
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	121.40	0.18	27	121.57	0.00	9,402	11,413	11430
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	109.91	0.31	85	110.23	0.00	3,000	3,297	3307
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	108.34	0.10	27	108.43	0.00	4,000	4,333	4337
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	113.59	0.13	27	113.71	0.00	5,715	6,492	6499
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	120.95	0.62	113	121.57	0.00	8,596	10,397	10450
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	106.28	0.11	26	106.39	0.00	4,000	4,251	4256

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jun-2019	Previous Index Price 10-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	102.24	102.26	-0.015%	-0.157%	-1.230%	-2.680%	-0.51	0.35	0.35
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.25	104.27	-0.012%	-0.114%	-1.022%	-2.078%	-0.50	0.85	0.85
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.49	107.50	-0.014%	-0.147%	-1.047%	-2.238%	-0.52	1.30	1.31
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.45	103.44	0.006%	-0.026%	0.062%	0.187%	-0.44	2.73	2.74
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.38	101.39	-0.003%	0.057%	0.413%	0.994%	-0.41	3.35	3.36
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.37	116.36	0.016%	0.061%	-0.208%	-0.256%	-0.40	3.57	3.58
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.89	117.88	0.016%	0.260%	0.343%	0.890%	-0.32	4.47	4.49
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.21	132.14	0.051%	0.345%	0.255%	1.173%	-0.17	5.14	5.15
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.44	107.29	0.140%	0.762%	1.423%	4.298%	-0.07	6.73	6.73
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.55	106.27	0.263%	1.182%	2.047%	6.494%	0.16	8.62	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.84	107.52	0.305%	1.298%	2.345%		0.30	9.47	9.44
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.40	121.03	0.300%	1.358%	2.090%	6.966%	0.39	9.85	9.81
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	109.91	109.52	0.361%	1.591%	3.064%	8.273%	0.48	10.97	10.92
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	108.34	107.83	0.473%	2.100%	3.329%	9.639%	0.67	12.87	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	113.59	112.96	0.553%	2.852%	4.058%	11.357%	0.88	15.75	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	120.95	119.89	0.885%	4.019%	5.997%	14.569%	1.06	20.80	20.58
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	106.28	105.16	1.063%	4.942%			1.25	25.15	24.84

Return Price Performance			Index Price 11-Jun-2019	Previous Index Price 10-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	106.05	106.05	0.000%	0.015%	-0.073%	-0.141%	-0.51	0.35	0.35
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.92	0.000%	0.015%	-4.256%	-4.269%	-0.50	0.85	0.85
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.72	-0.001%	-0.006%	-0.111%	-0.181%	-0.52	1.30	1.31
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.64	103.63	0.008%	-0.003%	0.219%	-0.236%	-0.44	2.73	2.74
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.38	101.39	-0.003%	0.057%	0.413%	0.994%	-0.41	3.35	3.36
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.26	117.23	0.026%	0.161%	0.470%	-2.035%	-0.40	3.57	3.58
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.69	118.66	0.024%	0.346%	0.929%	-0.688%	-0.32	4.47	4.49
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.54	133.46	0.062%	0.465%	1.083%	-1.056%	-0.17	5.14	5.15
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.51	107.36	0.142%	0.789%	0.664%	3.742%	-0.07	6.73	6.73
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.62	106.34	0.266%	1.208%	1.350%	5.968%	0.16	8.62	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.92	107.59	0.308%	1.329%	2.211%		0.30	9.47	9.44
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.57	121.20	0.305%	1.417%	0.473%	5.733%	0.39	9.85	9.81
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	110.23	109.83	0.362%	1.624%	3.319%	8.298%	0.48	10.97	10.92

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	108.43	107.92	0.475%	2.135%	2.219%	8.736%	0.67	12.87	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	113.71	113.09	0.556%	2.896%	2.778%	10.337%	0.88	15.75	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	121.57	120.50	0.885%	4.051%	6.340%	13.314%	1.06	20.80	20.58
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	106.39	105.27	1.066%	4.983%			1.25	25.15	24.84