

Euronext Dublin - Daily Bond Index Report

Thursday 4 July, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 04-Jul-2019	Previous Close Value 03-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.88	118.57	0.266%	0.93%	0.93%	5.19%	18.88%	7.77	7.75	0.27
All Bond Index (Return)	214.17	213.59	0.271%	0.96%	0.96%	4.64%	114.17%	7.77	7.75	0.27
Under 3 Bond Index (Clean)	79.45	79.48	-0.030%	-0.04%	-0.04%	-2.16%	-20.55%	1.20	1.21	-0.59
Under 3 Bond Index (Return)	140.42	140.45	-0.019%	0.02%	0.02%	-1.36%	40.42%	1.20	1.21	-0.59
Under 5 Bond Index (Clean)	94.08	94.09	-0.005%	0.04%	0.04%	-1.06%	-5.92%	2.30	2.32	-0.51
Under 5 Bond Index (Return)	167.36	167.36	0.004%	0.09%	0.09%	-0.64%	67.36%	2.30	2.32	-0.51
Under 10 Bond Index (Clean)	108.95	108.87	0.066%	0.33%	0.33%	1.33%	8.95%	4.35	4.36	-0.27
Under 10 Bond Index (Return)	192.63	192.49	0.073%	0.37%	0.37%	0.87%	92.63%	4.35	4.36	-0.27
5 Plus Bond Index (Clean)	142.07	141.45	0.439%	1.50%	1.50%	9.66%	42.07%	11.27	11.23	0.37
5 Plus Bond Index (Return)	254.03	252.91	0.442%	1.53%	1.53%	8.50%	154.03%	11.27	11.23	0.37
10 Plus Bond Index (Clean)	161.51	160.33	0.733%	2.36%	2.36%	15.26%	61.51%	15.78	15.69	0.61
10 Plus Bond Index (Return)	301.74	299.54	0.735%	2.37%	2.37%	14.53%	201.74%	15.78	15.69	0.61

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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	101.84	4.19	259	106.03	0.00	6,022	6,133	6385
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.01	0.95	77	104.96	0.00	10,600	11,025	11126
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.24	3.55	259	110.79	0.00	6,480	6,949	7179
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.67	0.24	111	103.91	0.00	6,828	7,078	7095
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.75	0.00	259	101.75	0.00	5,100	5,189	5189
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.52	1.13	106	117.66	0.00	7,006	8,163	8243
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.27	1.01	108	119.28	0.00	8,031	9,498	9579
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.89	1.67	113	134.56	0.00	11,490	15,269	15461
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.64	0.14	50	108.78	0.00	11,319	12,297	12312
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.66	0.12	50	108.78	0.00	8,322	9,042	9053
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.33	0.15	50	110.48	0.00	6,088	6,717	6726
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.48	0.33	50	124.81	0.00	9,402	11,703	11734
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.04	0.40	108	113.44	0.00	3,000	3,391	3403
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.09	0.18	50	112.27	0.00	4,000	4,484	4491
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	118.39	0.23	50	118.63	0.00	5,715	6,766	6780
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.21	0.75	136	128.95	0.00	8,596	11,021	11085
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	114.16	0.20	49	114.36	0.00	4,000	4,566	4574

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Bond Index Constituent

Clean Price Performance			Index Price 04-Jul-2019	Previous Index Price 03-Jul-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	101.84	101.89	-0.053%	-0.101%	-0.101%	-3.063%	-0.64	0.28	0.28
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.01	104.04	-0.031%	-0.060%	-0.060%	-2.306%	-0.62	0.78	0.78
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.24	107.29	-0.044%	-0.069%	-0.069%	-2.466%	-0.62	1.23	1.24
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.67	103.67	0.005%	0.067%	0.067%	0.405%	-0.55	2.66	2.68
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.75	101.72	0.032%	0.143%	0.143%	1.362%	-0.53	3.28	3.30
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.52	116.52	0.004%	0.107%	0.107%	-0.129%	-0.51	3.50	3.52
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.27	118.21	0.047%	0.189%	0.189%	1.212%	-0.44	4.41	4.43
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.89	132.82	0.053%	0.355%	0.355%	1.692%	-0.33	5.08	5.09
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.64	108.49	0.136%	0.584%	0.584%	5.466%	-0.25	6.66	6.68
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.66	108.41	0.230%	0.995%	0.995%	8.601%	-0.08	8.55	8.56
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.33	109.98	0.321%	1.228%	1.228%		0.05	9.41	9.40
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.48	123.94	0.440%	1.387%	1.387%	9.685%	0.13	9.80	9.79
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.04	112.50	0.476%	1.605%	1.605%	11.349%	0.22	10.92	10.89
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.09	111.50	0.537%	1.863%	1.863%	13.442%	0.40	12.82	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.39	117.60	0.679%	2.332%	2.332%	16.068%	0.61	15.74	15.65
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.21	126.92	1.016%	3.222%	3.222%	21.443%	0.78	20.90	20.74
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	114.16	112.72	1.277%	3.898%	3.898%		0.97	25.33	25.09

Return Price Performance			Index Price 04-Jul-2019	Previous Index Price 03-Jul-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	-0.035%	-0.006%	-0.006%	-0.169%	-0.64	0.28	0.28
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.96	104.98	-0.019%	0.011%	0.011%	-4.232%	-0.62	0.78	0.78
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.82	-0.030%	0.007%	0.007%	-0.123%	-0.62	1.23	1.24
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.91	103.91	0.007%	0.079%	0.079%	0.029%	-0.55	2.66	2.68
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.75	101.72	0.032%	0.143%	0.143%	1.362%	-0.53	3.28	3.30
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.66	117.64	0.014%	0.162%	0.162%	-1.706%	-0.51	3.50	3.52
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.28	119.21	0.055%	0.234%	0.234%	-0.194%	-0.44	4.41	4.43
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.56	134.47	0.064%	0.417%	0.417%	-0.302%	-0.33	5.08	5.09
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.78	108.63	0.139%	0.598%	0.598%	4.965%	-0.25	6.66	6.68
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.78	108.53	0.231%	1.007%	1.007%	8.119%	-0.08	8.55	8.56
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.48	110.13	0.324%	1.243%	1.243%		0.05	9.41	9.40
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.81	124.26	0.444%	1.416%	1.416%	8.547%	0.13	9.80	9.79
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.44	112.90	0.477%	1.620%	1.620%	11.450%	0.22	10.92	10.89

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.27	111.67	0.539%	1.879%	1.879%	12.587%	0.40	12.82	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.63	117.82	0.682%	2.352%	2.352%	15.104%	0.61	15.74	15.65
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.95	127.66	1.014%	3.230%	3.230%	20.196%	0.78	20.90	20.74
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	114.36	112.91	1.278%	3.914%	3.914%		0.97	25.33	25.09