

Euronext Dublin - Daily Bond Index Report

Wednesday 10 July, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Jul-2019	Previous Close Value 09-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.87	118.20	-0.276%	0.07%	0.07%	4.30%	17.87%	7.70	7.67	0.37
All Bond Index (Return)	212.44	213.01	-0.268%	0.15%	0.15%	3.79%	112.44%	7.70	7.67	0.37
Under 3 Bond Index (Clean)	79.37	79.39	-0.021%	-0.14%	-0.14%	-2.26%	-20.63%	1.19	1.20	-0.55
Under 3 Bond Index (Return)	140.37	140.39	-0.010%	-0.01%	-0.01%	-1.39%	40.37%	1.19	1.20	-0.55
Under 5 Bond Index (Clean)	93.90	93.95	-0.049%	-0.16%	-0.16%	-1.25%	-6.10%	2.29	2.30	-0.45
Under 5 Bond Index (Return)	167.13	167.20	-0.039%	-0.05%	-0.05%	-0.78%	67.13%	2.29	2.30	-0.45
Under 10 Bond Index (Clean)	108.49	108.64	-0.140%	-0.09%	-0.09%	0.90%	8.49%	4.33	4.33	-0.18
Under 10 Bond Index (Return)	191.91	192.16	-0.131%	-0.01%	-0.01%	0.50%	91.91%	4.33	4.33	-0.18
5 Plus Bond Index (Clean)	140.27	140.86	-0.421%	0.21%	0.21%	8.27%	40.27%	11.20	11.14	0.48
5 Plus Bond Index (Return)	250.89	251.94	-0.414%	0.27%	0.27%	7.16%	150.89%	11.20	11.14	0.48
10 Plus Bond Index (Clean)	158.51	159.46	-0.595%	0.46%	0.46%	13.12%	58.51%	15.70	15.59	0.73
10 Plus Bond Index (Return)	296.24	298.00	-0.589%	0.51%	0.51%	12.44%	196.24%	15.70	15.59	0.73

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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	101.76	4.28	265	106.04	0.00	6,022	6,128	6386
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.93	1.02	83	104.95	0.00	10,600	11,017	11125
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.12	3.63	265	110.75	0.00	6,480	6,941	7177
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.53	0.26	117	103.78	0.00	6,828	7,069	7086
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.54	0.00	265	101.54	0.00	5,100	5,179	5179
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.18	1.20	112	117.37	0.00	7,006	8,139	8223
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.78	1.06	114	118.84	0.00	8,031	9,459	9544
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.23	1.76	119	133.99	0.00	11,490	15,193	15396
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.97	0.15	56	108.12	0.00	11,319	12,220	12238
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.73	0.14	56	107.87	0.00	8,322	8,965	8977
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.11	0.17	56	109.28	0.00	6,088	6,643	6653
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.11	0.37	56	123.47	0.00	9,402	11,574	11608
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.70	0.42	114	112.12	0.00	3,000	3,351	3364
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.24	0.20	56	110.44	0.00	4,000	4,410	4418
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.27	0.26	56	116.53	0.00	5,715	6,645	6660
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	125.00	0.78	142	125.78	0.00	8,596	10,745	10812
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	110.74	0.23	55	110.97	0.00	4,000	4,430	4439

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Bond Index Constituent

Clean Price Performance			Index Price 10-Jul-2019	Previous Index Price 09-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	101.76	101.78	-0.021%	-0.180%	-0.180%	-3.140%	-0.61	0.27	0.27
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.93	103.95	-0.015%	-0.138%	-0.138%	-2.383%	-0.59	0.77	0.77
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.12	107.14	-0.019%	-0.176%	-0.176%	-2.570%	-0.58	1.22	1.23
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.53	103.56	-0.034%	-0.072%	-0.072%	0.265%	-0.51	2.65	2.67
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.54	101.59	-0.052%	-0.064%	-0.064%	1.153%	-0.47	3.27	3.28
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.18	116.26	-0.077%	-0.191%	-0.191%	-0.427%	-0.44	3.49	3.50
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.78	117.92	-0.114%	-0.224%	-0.224%	0.794%	-0.36	4.40	4.41
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.23	132.43	-0.153%	-0.145%	-0.145%	1.185%	-0.24	5.06	5.07
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.97	108.23	-0.241%	-0.040%	-0.040%	4.811%	-0.16	6.65	6.66
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.73	108.08	-0.319%	0.132%	0.132%	7.674%	0.02	8.54	8.54
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.11	109.58	-0.421%	0.111%	0.111%		0.17	9.39	9.38
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.11	123.58	-0.384%	0.268%	0.268%	8.474%	0.24	9.78	9.76
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.70	112.26	-0.497%	0.402%	0.402%	10.030%	0.33	10.90	10.86
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.24	110.79	-0.498%	0.178%	0.178%	11.565%	0.53	12.80	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.27	116.93	-0.564%	0.495%	0.495%	13.985%	0.73	15.71	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.00	125.95	-0.755%	0.642%	0.642%	18.407%	0.90	20.82	20.63
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.74	111.83	-0.976%	0.790%	0.790%		1.09	25.22	24.95

Return Price Performance			Index Price 10-Jul-2019	Previous Index Price 09-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	106.04	106.05	-0.004%	0.009%	0.009%	-0.153%	-0.61	0.27	0.27
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.95	104.96	-0.003%	0.004%	0.004%	-4.239%	-0.59	0.77	0.77
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.76	-0.005%	-0.023%	-0.023%	-0.152%	-0.58	1.22	1.23
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.78	103.82	-0.032%	-0.047%	-0.047%	-0.097%	-0.51	2.65	2.67
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.54	101.59	-0.052%	-0.064%	-0.064%	1.153%	-0.47	3.27	3.28
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.37	117.45	-0.066%	-0.079%	-0.079%	-1.942%	-0.44	3.49	3.50
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.84	118.97	-0.106%	-0.129%	-0.129%	-0.556%	-0.36	4.40	4.41
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.99	134.17	-0.139%	-0.010%	-0.010%	-0.726%	-0.24	5.06	5.07
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.12	108.38	-0.238%	-0.010%	-0.010%	4.330%	-0.16	6.65	6.66
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.87	108.21	-0.317%	0.160%	0.160%	7.212%	0.02	8.54	8.54
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.28	109.74	-0.416%	0.144%	0.144%		0.17	9.39	9.38
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.47	123.94	-0.378%	0.332%	0.332%	7.386%	0.24	9.78	9.76
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.12	112.67	-0.492%	0.441%	0.441%	10.157%	0.33	10.90	10.86

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.44	110.99	-0.495%	0.216%	0.216%	10.749%	0.53	12.80	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.53	117.19	-0.559%	0.543%	0.543%	13.069%	0.73	15.71	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.78	126.72	-0.747%	0.691%	0.691%	17.239%	0.90	20.82	20.63
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.97	112.05	-0.970%	0.833%	0.833%		1.09	25.22	24.95