

# Euronext Dublin - Daily Bond Index Report

Monday 15 July, 2019



28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 15-Jul-2019	Previous Close Value 12-Jul-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.42	117.12	0.254%	-0.32%	-0.32%	3.90%	17.42%	7.68	7.65	0.41
All Bond Index (Return)	211.70	211.12	0.272%	-0.20%	-0.20%	3.43%	111.70%	7.68	7.65	0.41
Under 3 Bond Index (Clean)	79.32	79.32	0.000%	-0.20%	-0.20%	-2.32%	-20.68%	1.18	1.18	-0.55
Under 3 Bond Index (Return)	140.36	140.32	0.031%	-0.02%	-0.02%	-1.40%	40.36%	1.18	1.18	-0.55
Under 5 Bond Index (Clean)	93.82	93.79	0.031%	-0.25%	-0.25%	-1.34%	-6.19%	2.28	2.29	-0.43
Under 5 Bond Index (Return)	167.05	166.96	0.057%	-0.09%	-0.09%	-0.82%	67.05%	2.28	2.29	-0.43
Under 10 Bond Index (Clean)	108.30	108.18	0.116%	-0.27%	-0.27%	0.73%	8.30%	4.34	4.35	-0.14
Under 10 Bond Index (Return)	191.65	191.39	0.136%	-0.14%	-0.14%	0.36%	91.65%	4.34	4.35	-0.14
5 Plus Bond Index (Clean)	139.46	138.91	0.397%	-0.36%	-0.36%	7.65%	39.46%	11.14	11.09	0.52
5 Plus Bond Index (Return)	249.53	248.51	0.410%	-0.27%	-0.27%	6.57%	149.53%	11.14	11.09	0.52
10 Plus Bond Index (Clean)	157.12	156.21	0.585%	-0.42%	-0.42%	12.13%	57.12%	15.61	15.49	0.78
10 Plus Bond Index (Return)	293.71	291.97	0.596%	-0.35%	-0.35%	11.48%	193.71%	15.61	15.49	0.78

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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	101.68	4.36	270	106.04	0.00	6,022	6,124	6386
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.86	1.09	88	104.95	0.00	10,600	11,010	11125
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.05	3.70	270	110.75	0.00	6,480	6,936	7176
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.49	0.27	122	103.76	0.00	6,828	7,066	7084
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.51	0.00	270	101.51	0.00	5,100	5,177	5177
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.04	1.25	117	117.29	0.00	7,006	8,129	8217
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.56	1.11	119	118.67	0.00	8,031	9,441	9530
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.95	1.84	124	133.79	0.00	11,490	15,162	15372
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.66	0.17	61	107.83	0.00	11,319	12,186	12205
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.33	0.15	61	107.48	0.00	8,322	8,932	8944
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	108.78	0.18	61	108.96	0.00	6,688	7,275	7287
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	122.60	0.40	61	123.00	0.00	9,402	11,526	11564
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.14	0.44	119	111.58	0.00	3,000	3,334	3347
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	109.44	0.22	61	109.66	0.00	4,400	4,815	4825
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	115.25	0.28	61	115.53	0.00	5,715	6,587	6603
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	123.40	0.81	147	124.21	0.00	8,596	10,608	10677
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	109.02	0.25	60	109.27	0.00	4,000	4,361	4371



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Jul-2019	Previous Index Price 12-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	101.68	101.69	-0.006%	-0.257%	-0.257%	-3.214%	-0.65	0.26	0.26
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.86	103.88	-0.013%	-0.203%	-0.203%	-2.446%	-0.59	0.75	0.76
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.05	107.05	0.000%	-0.247%	-0.247%	-2.639%	-0.58	1.21	1.22
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.49	103.47	0.025%	-0.106%	-0.106%	0.231%	-0.50	2.64	2.65
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.51	101.43	0.077%	-0.098%	-0.098%	1.118%	-0.46	3.26	3.27
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.04	115.97	0.057%	-0.311%	-0.311%	-0.547%	-0.42	3.47	3.49
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.56	117.46	0.086%	-0.413%	-0.413%	0.603%	-0.33	4.38	4.40
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.95	131.82	0.100%	-0.353%	-0.353%	0.975%	-0.21	5.05	5.06
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.66	107.48	0.172%	-0.320%	-0.320%	4.517%	-0.12	6.63	6.64
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.33	106.98	0.324%	-0.244%	-0.244%	7.270%	0.07	8.53	8.52
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.78	108.32	0.422%	-0.195%	-0.195%		0.20	9.38	9.36
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	122.60	122.14	0.375%	-0.148%	-0.148%	8.024%	0.28	9.77	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.14	110.68	0.413%	-0.102%	-0.102%	9.477%	0.37	10.88	10.84
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	109.44	109.01	0.394%	-0.551%	-0.551%	10.754%	0.59	12.78	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	115.25	114.60	0.569%	-0.385%	-0.385%	12.986%	0.78	15.68	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	123.40	122.41	0.811%	-0.645%	-0.645%	16.893%	0.96	20.77	20.57
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	109.02	107.98	0.964%	-0.775%	-0.775%		1.15	25.15	24.86

Return Price Performance			Index Price 15-Jul-2019	Previous Index Price 12-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	106.00	0.041%	0.011%	0.011%	-0.152%	-0.65	0.26	0.26
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.95	104.92	0.023%	-0.001%	-0.001%	-4.244%	-0.59	0.75	0.76
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.71	0.037%	-0.029%	-0.029%	-0.159%	-0.58	1.21	1.22
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.76	103.73	0.031%	-0.070%	-0.070%	-0.120%	-0.50	2.64	2.65
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.51	101.43	0.077%	-0.098%	-0.098%	1.118%	-0.46	3.26	3.27
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.29	117.19	0.084%	-0.153%	-0.153%	-2.015%	-0.42	3.47	3.49
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.67	118.54	0.108%	-0.277%	-0.277%	-0.704%	-0.33	4.38	4.40
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.79	133.61	0.132%	-0.161%	-0.161%	-0.876%	-0.21	5.05	5.06
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.83	107.64	0.180%	-0.277%	-0.277%	4.051%	-0.12	6.63	6.64
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.48	107.12	0.330%	-0.204%	-0.204%	6.822%	0.07	8.53	8.52
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.96	108.50	0.430%	-0.148%	-0.148%		0.20	9.38	9.36
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.00	122.52	0.390%	-0.057%	-0.057%	6.971%	0.28	9.77	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.58	111.11	0.421%	-0.046%	-0.046%	9.624%	0.37	10.88	10.84

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	109.66	109.22	0.403%	-0.495%	-0.495%	9.963%	0.59	12.78	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	115.53	114.87	0.580%	-0.317%	-0.317%	12.103%	0.78	15.68	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.21	123.20	0.819%	-0.567%	-0.567%	15.775%	0.96	20.77	20.57
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	109.27	108.22	0.974%	-0.710%	-0.710%		1.15	25.15	24.86