

Euronext Dublin - Daily Bond Index Report

Friday 26 July, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Jul-2019	Previous Close Value 25-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.04	117.82	0.188%	0.21%	0.21%	4.45%	18.04%	7.68	7.66	0.34
All Bond Index (Return)	212.96	212.55	0.193%	0.40%	0.40%	4.05%	112.96%	7.68	7.66	0.34
Under 3 Bond Index (Clean)	79.23	79.24	-0.011%	-0.32%	-0.32%	-2.43%	-20.77%	1.14	1.15	-0.58
Under 3 Bond Index (Return)	140.36	140.36	0.000%	-0.02%	-0.02%	-1.40%	40.36%	1.14	1.15	-0.58
Under 5 Bond Index (Clean)	93.82	93.83	-0.005%	-0.24%	-0.24%	-1.33%	-6.18%	2.24	2.25	-0.49
Under 5 Bond Index (Return)	167.23	167.22	0.004%	0.01%	0.01%	-0.72%	67.23%	2.24	2.25	-0.49
Under 10 Bond Index (Clean)	108.56	108.50	0.053%	-0.03%	-0.03%	0.97%	8.56%	4.32	4.32	-0.22
Under 10 Bond Index (Return)	192.25	192.14	0.060%	0.17%	0.17%	0.67%	92.25%	4.32	4.32	-0.22
5 Plus Bond Index (Clean)	140.67	140.23	0.311%	0.50%	0.50%	8.58%	40.67%	11.15	11.10	0.44
5 Plus Bond Index (Return)	251.81	251.02	0.314%	0.64%	0.64%	7.55%	151.81%	11.15	11.10	0.44
10 Plus Bond Index (Clean)	159.05	158.25	0.504%	0.80%	0.80%	13.50%	59.05%	15.62	15.51	0.70
10 Plus Bond Index (Return)	297.44	295.94	0.507%	0.92%	0.92%	12.90%	197.44%	15.62	15.51	0.70

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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	101.44	4.54	281	105.98	0.00	6,022	6,109	6383
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.68	1.22	99	104.90	0.00	10,600	10,991	11120
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.88	3.85	281	110.73	0.00	6,480	6,925	7175
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.60	0.29	133	103.89	0.00	6,828	7,073	7093
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.69	0.00	281	101.69	0.00	5,100	5,186	5186
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.17	1.37	128	117.54	0.00	7,006	8,139	8235
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.84	1.21	130	119.05	0.00	8,031	9,463	9561
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.34	2.00	135	134.34	0.00	11,490	15,206	15436
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.20	0.20	72	108.40	0.00	11,319	12,247	12269
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.08	0.18	72	108.26	0.00	8,322	8,994	9009
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.67	0.22	72	109.89	0.00	6,688	7,334	7349
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.45	0.47	72	123.93	0.00	9,402	11,606	11651
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.09	0.48	130	112.57	0.00	3,000	3,363	3377
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.89	0.26	72	111.15	0.00	4,400	4,879	4890
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.81	0.34	72	117.15	0.00	5,715	6,676	6695
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	125.28	0.87	158	126.14	0.00	8,596	10,769	10843
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	111.09	0.29	71	111.38	0.00	4,000	4,444	4455

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Bond Index Constituent

Clean Price Performance			Index Price 26-Jul-2019	Previous Index Price 25-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	101.44	101.45	-0.014%	-0.492%	-0.492%	-3.443%	-0.63	0.22	0.22
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.68	103.70	-0.012%	-0.375%	-0.375%	-2.614%	-0.60	0.72	0.72
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.88	106.89	-0.011%	-0.404%	-0.404%	-2.793%	-0.60	1.17	1.18
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.60	103.60	-0.007%	-0.005%	-0.005%	0.333%	-0.56	2.60	2.62
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.69	101.68	0.011%	0.086%	0.086%	1.304%	-0.52	3.22	3.24
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.17	116.17	-0.003%	-0.196%	-0.196%	-0.432%	-0.49	3.44	3.46
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.84	117.83	0.003%	-0.178%	-0.178%	0.841%	-0.41	4.35	4.36
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.34	132.27	0.054%	-0.058%	-0.058%	1.273%	-0.30	5.01	5.03
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.20	108.09	0.102%	0.176%	0.176%	5.037%	-0.20	6.60	6.61
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.08	107.87	0.191%	0.454%	0.454%	8.020%	-0.02	8.49	8.49
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.67	109.41	0.241%	0.622%	0.622%		0.11	9.34	9.33
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.45	123.14	0.258%	0.551%	0.551%	8.780%	0.20	9.74	9.72
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.09	111.77	0.288%	0.753%	0.753%	10.415%	0.29	10.85	10.82
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.89	110.43	0.415%	0.770%	0.770%	12.224%	0.48	12.75	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.81	116.22	0.509%	0.966%	0.966%	14.519%	0.69	15.66	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.28	124.39	0.709%	0.864%	0.864%	18.669%	0.89	20.77	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	111.09	110.09	0.913%	1.109%	1.109%		1.08	25.18	24.91

Return Price Performance			Index Price 26-Jul-2019	Previous Index Price 25-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	105.98	105.98	0.002%	-0.047%	-0.047%	-0.210%	-0.63	0.22	0.22
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.90	104.90	0.001%	-0.042%	-0.042%	-4.283%	-0.60	0.72	0.72
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.73	110.73	0.001%	-0.046%	-0.046%	-0.176%	-0.60	1.17	1.18
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.89	103.89	-0.004%	0.055%	0.055%	0.005%	-0.56	2.60	2.62
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.69	101.68	0.011%	0.086%	0.086%	1.304%	-0.52	3.22	3.24
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.54	117.53	0.006%	0.061%	0.061%	-1.805%	-0.49	3.44	3.46
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.05	119.04	0.010%	0.042%	0.042%	-0.386%	-0.41	4.35	4.36
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.34	134.25	0.064%	0.251%	0.251%	-0.466%	-0.30	5.01	5.03
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.40	108.28	0.103%	0.246%	0.246%	4.597%	-0.20	6.60	6.61
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.26	108.05	0.193%	0.518%	0.518%	7.595%	-0.02	8.49	8.49
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.89	109.62	0.244%	0.698%	0.698%		0.11	9.34	9.33
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.93	123.60	0.262%	0.699%	0.699%	7.780%	0.20	9.74	9.72
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.57	112.24	0.290%	0.844%	0.844%	10.599%	0.29	10.85	10.82

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.15	110.69	0.416%	0.858%	0.858%	11.459%	0.48	12.75	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.15	116.55	0.511%	1.077%	1.077%	13.670%	0.69	15.66	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	126.14	125.25	0.708%	0.981%	0.981%	17.578%	0.89	20.77	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	111.38	110.37	0.914%	1.211%	1.211%		1.08	25.18	24.91