

Euronext Dublin - Daily Bond Index Report

Friday 9 August, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 09-Aug-2019	Previous Close Value 08-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.15	119.12	0.024%	0.93%	1.15%	5.42%	19.15%	7.74	7.72	0.22
All Bond Index (Return)	215.12	215.06	0.030%	0.98%	1.41%	5.10%	115.12%	7.74	7.72	0.22
Under 3 Bond Index (Clean)	79.15	79.15	0.001%	-0.03%	-0.42%	-2.53%	-20.85%	1.10	1.11	-0.64
Under 3 Bond Index (Return)	140.42	140.40	0.011%	0.06%	0.02%	-1.36%	40.42%	1.10	1.11	-0.64
Under 5 Bond Index (Clean)	93.87	93.84	0.026%	0.12%	-0.19%	-1.29%	-6.13%	2.21	2.22	-0.58
Under 5 Bond Index (Return)	167.51	167.45	0.034%	0.19%	0.18%	-0.55%	67.51%	2.21	2.22	-0.58
Under 10 Bond Index (Clean)	108.83	108.80	0.022%	0.29%	0.22%	1.22%	8.83%	4.29	4.30	-0.30
Under 10 Bond Index (Return)	192.92	192.86	0.029%	0.35%	0.52%	1.02%	92.92%	4.29	4.30	-0.30
5 Plus Bond Index (Clean)	142.77	142.74	0.022%	1.44%	2.00%	10.20%	42.77%	11.21	11.18	0.31
5 Plus Bond Index (Return)	255.72	255.65	0.027%	1.47%	2.20%	9.22%	155.72%	11.21	11.18	0.31
10 Plus Bond Index (Clean)	163.09	163.05	0.028%	2.43%	3.36%	16.39%	63.09%	15.70	15.62	0.54
10 Plus Bond Index (Return)	305.15	305.05	0.032%	2.45%	3.53%	15.82%	205.15%	15.70	15.62	0.54

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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	101.19	4.77	295	105.96	0.00	6,022	6,094	6381
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.50	1.39	113	104.89	0.00	10,600	10,971	11119
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.75	4.04	295	110.79	0.00	6,480	6,917	7179
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.76	0.32	147	104.08	0.00	6,828	7,084	7106
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.95	0.00	295	101.95	0.00	5,100	5,199	5199
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.40	1.52	142	117.91	0.00	7,006	8,155	8261
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.21	1.34	144	119.55	0.00	8,031	9,493	9601
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.57	2.20	149	134.77	0.00	11,490	15,233	15486
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.68	0.24	86	108.92	0.00	11,319	12,301	12328
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.88	0.21	86	109.09	0.00	8,322	9,061	9078
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.69	0.26	86	110.95	0.00	6,688	7,403	7420
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.87	0.57	86	125.43	0.00	9,402	11,739	11793
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.55	0.53	144	114.09	0.00	3,000	3,407	3423
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.13	0.31	86	113.44	0.00	4,400	4,978	4991
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.76	0.40	86	120.16	0.00	5,715	6,844	6867
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.98	0.94	172	130.93	0.00	8,596	11,173	11254
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.40	0.35	85	116.75	0.00	4,000	4,656	4670

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Bond Index Constituent

Clean Price Performance			Index Price 09-Aug-2019	Previous Index Price 08-Aug-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	101.19	101.20	-0.011%	-0.191%	-0.740%	-3.683%	-0.62	0.18	0.18
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.50	103.51	-0.014%	-0.124%	-0.553%	-2.789%	-0.61	0.68	0.68
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.75	106.74	0.009%	-0.068%	-0.525%	-2.910%	-0.67	1.14	1.14
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.76	103.73	0.027%	0.300%	0.151%	0.489%	-0.64	2.56	2.58
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.95	101.88	0.064%	0.332%	0.336%	1.557%	-0.60	3.18	3.20
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.40	116.31	0.074%	0.286%	-0.002%	-0.238%	-0.59	3.40	3.42
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.21	118.15	0.046%	0.342%	0.135%	1.157%	-0.51	4.31	4.33
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.57	132.59	-0.018%	0.218%	0.113%	1.447%	-0.36	4.98	5.00
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.68	108.66	0.016%	0.444%	0.621%	5.504%	-0.27	6.56	6.58
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.88	108.83	0.043%	0.695%	1.199%	8.821%	-0.11	8.46	8.47
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.69	110.62	0.061%	0.900%	1.558%		0.00	9.31	9.31
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.87	124.77	0.082%	1.035%	1.702%	10.026%	0.08	9.71	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.55	113.48	0.069%	1.211%	2.071%	11.859%	0.17	10.82	10.80
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.13	112.97	0.150%	1.872%	2.808%	14.494%	0.32	12.73	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.76	119.66	0.083%	2.301%	3.512%	17.406%	0.53	15.66	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.98	130.10	-0.093%	3.716%	4.654%	23.127%	0.71	20.84	20.69
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.40	116.47	-0.054%	4.664%	5.942%		0.89	25.30	25.07

Return Price Performance			Index Price 09-Aug-2019	Previous Index Price 08-Aug-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	105.96	105.95	0.005%	-0.046%	-0.072%	-0.234%	-0.62	0.18	0.18
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.89	104.89	-0.002%	-0.016%	-0.055%	-4.296%	-0.61	0.68	0.68
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.77	0.022%	0.045%	0.011%	-0.119%	-0.67	1.14	1.14
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.08	104.05	0.029%	0.318%	0.239%	0.189%	-0.64	2.56	2.58
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.95	101.88	0.064%	0.332%	0.336%	1.557%	-0.60	3.18	3.20
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.91	117.82	0.081%	0.364%	0.381%	-1.491%	-0.59	3.40	3.42
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.55	119.48	0.053%	0.408%	0.462%	0.033%	-0.51	4.31	4.33
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.77	134.78	-0.007%	0.313%	0.575%	-0.144%	-0.36	4.98	5.00
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.92	108.90	0.018%	0.466%	0.727%	5.099%	-0.27	6.56	6.58
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.09	109.04	0.045%	0.715%	1.294%	8.426%	-0.11	8.46	8.47
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.95	110.88	0.063%	0.922%	1.671%		0.00	9.31	9.31
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.43	125.32	0.087%	1.078%	1.923%	9.089%	0.08	9.71	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.09	114.01	0.072%	1.236%	2.204%	12.091%	0.17	10.82	10.80

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.44	113.27	0.152%	1.896%	2.939%	13.759%	0.32	12.73	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.16	120.06	0.087%	2.330%	3.675%	16.591%	0.53	15.66	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.93	131.04	-0.089%	3.728%	4.811%	22.037%	0.71	20.84	20.69
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.75	116.81	-0.051%	4.684%	6.089%		0.89	25.30	25.07