

Euronext Dublin - Daily Bond Index Report

Monday 12 August, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Aug-2019	Previous Close Value 09-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.20	119.15	0.044%	0.97%	1.19%	5.47%	19.20%	7.74	7.73	0.21
All Bond Index (Return)	215.26	215.12	0.063%	1.04%	1.48%	5.17%	115.26%	7.74	7.73	0.21
Under 3 Bond Index (Clean)	79.14	79.15	-0.010%	-0.04%	-0.43%	-2.54%	-20.86%	1.10	1.11	-0.64
Under 3 Bond Index (Return)	140.45	140.42	0.021%	0.09%	0.04%	-1.34%	40.45%	1.10	1.11	-0.64
Under 5 Bond Index (Clean)	93.85	93.87	-0.022%	0.09%	-0.21%	-1.31%	-6.16%	2.21	2.22	-0.57
Under 5 Bond Index (Return)	167.52	167.51	0.005%	0.20%	0.18%	-0.55%	67.52%	2.21	2.22	-0.57
Under 10 Bond Index (Clean)	108.82	108.83	-0.008%	0.28%	0.21%	1.21%	8.82%	4.28	4.30	-0.30
Under 10 Bond Index (Return)	192.95	192.92	0.014%	0.36%	0.53%	1.04%	92.95%	4.28	4.30	-0.30
5 Plus Bond Index (Clean)	142.89	142.77	0.085%	1.52%	2.09%	10.30%	42.89%	11.22	11.19	0.31
5 Plus Bond Index (Return)	255.98	255.72	0.100%	1.58%	2.30%	9.33%	155.98%	11.22	11.19	0.31
10 Plus Bond Index (Clean)	163.36	163.09	0.164%	2.60%	3.53%	16.58%	63.36%	15.71	15.63	0.53
10 Plus Bond Index (Return)	305.68	305.15	0.176%	2.64%	3.71%	16.03%	205.68%	15.71	15.63	0.53

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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	101.17	4.82	298	105.99	0.00	6,022	6,093	6383
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.51	1.43	116	104.94	0.00	10,600	10,972	11123
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.75	4.08	298	110.83	0.00	6,480	6,917	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.72	0.33	150	104.04	0.00	6,828	7,081	7104
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.95	0.00	298	101.95	0.00	5,100	5,200	5200
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.33	1.55	145	117.88	0.00	7,006	8,150	8259
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.15	1.37	147	119.52	0.00	8,031	9,488	9598
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.52	2.25	152	134.77	0.00	11,490	15,227	15485
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.69	0.24	89	108.93	0.00	11,319	12,302	12330
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.95	0.22	89	109.17	0.00	8,322	9,066	9085
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.73	0.27	89	111.00	0.00	6,688	7,405	7423
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.88	0.59	89	125.46	0.00	9,402	11,740	11795
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.62	0.54	147	114.16	0.00	3,000	3,409	3425
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.09	0.32	89	113.41	0.00	4,400	4,976	4990
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.91	0.42	89	120.32	0.00	5,715	6,853	6877
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	130.43	0.96	175	131.39	0.00	8,596	11,212	11294
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.96	0.36	88	117.32	0.00	4,000	4,678	4693

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 12-Aug-2019	Previous Index Price 09-Aug-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	101.17	101.19	-0.016%	-0.207%	-0.755%	-3.698%	-0.64	0.18	0.18
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.51	103.50	0.009%	-0.115%	-0.545%	-2.780%	-0.64	0.68	0.68
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.75	106.75	-0.003%	-0.071%	-0.527%	-2.913%	-0.68	1.13	1.14
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.72	103.76	-0.041%	0.258%	0.109%	0.447%	-0.62	2.56	2.58
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.95	101.95	0.006%	0.338%	0.342%	1.563%	-0.61	3.18	3.20
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.33	116.40	-0.054%	0.232%	-0.056%	-0.292%	-0.58	3.40	3.42
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.15	118.21	-0.048%	0.294%	0.086%	1.108%	-0.50	4.31	4.33
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.52	132.57	-0.035%	0.182%	0.078%	1.411%	-0.36	4.97	4.99
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.69	108.68	0.010%	0.454%	0.631%	5.515%	-0.27	6.56	6.58
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.95	108.88	0.062%	0.757%	1.261%	8.888%	-0.12	8.45	8.46
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.73	110.69	0.036%	0.936%	1.595%		0.00	9.31	9.31
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.88	124.87	0.008%	1.043%	1.710%	10.034%	0.08	9.70	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.62	113.55	0.056%	1.268%	2.129%	11.922%	0.16	10.82	10.80
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.09	113.13	-0.037%	1.834%	2.770%	14.452%	0.33	12.72	12.68
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.91	119.76	0.126%	2.430%	3.642%	17.554%	0.52	15.66	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.43	129.98	0.345%	4.074%	5.015%	23.553%	0.69	20.85	20.70
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.96	116.40	0.476%	5.162%	6.447%		0.87	25.31	25.09

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 12-Aug-2019	Previous Index Price 09-Aug-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.99	105.96	0.031%	-0.015%	-0.041%	-0.203%	-0.64	0.18	0.18
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.94	104.89	0.044%	0.028%	-0.011%	-4.254%	-0.64	0.68	0.68
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.83	110.79	0.034%	0.079%	0.045%	-0.085%	-0.68	1.13	1.14
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.04	104.08	-0.035%	0.283%	0.204%	0.154%	-0.62	2.56	2.58
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.95	101.95	0.006%	0.338%	0.342%	1.563%	-0.61	3.18	3.20
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.88	117.91	-0.026%	0.338%	0.354%	-1.517%	-0.58	3.40	3.42
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.52	119.55	-0.024%	0.384%	0.438%	0.008%	-0.50	4.31	4.33
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.77	134.77	-0.002%	0.311%	0.573%	-0.147%	-0.36	4.97	4.99
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.93	108.92	0.017%	0.483%	0.744%	5.117%	-0.27	6.56	6.58
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.17	109.09	0.068%	0.783%	1.363%	8.500%	-0.12	8.45	8.46
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.00	110.95	0.044%	0.967%	1.716%		0.00	9.31	9.31
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.46	125.43	0.024%	1.102%	1.947%	9.115%	0.08	9.70	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.16	114.09	0.066%	1.303%	2.271%	12.164%	0.16	10.82	10.80

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.41	113.44	-0.027%	1.868%	2.911%	13.727%	0.33	12.72	12.68
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.32	120.16	0.136%	2.470%	3.816%	16.750%	0.52	15.66	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.39	130.93	0.356%	4.098%	5.184%	22.471%	0.69	20.85	20.70
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.32	116.75	0.486%	5.192%	6.604%		0.87	25.31	25.09