

Euronext Dublin - Daily Bond Index Report

Monday 19 August, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Aug-2019	Previous Close Value 16-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.79	120.68	-0.740%	1.47%	1.70%	5.99%	19.79%	7.77	7.76	0.14
All Bond Index (Return)	216.41	217.96	-0.713%	1.58%	2.02%	5.73%	116.41%	7.77	7.76	0.14
Under 3 Bond Index (Clean)	79.08	79.10	-0.021%	-0.12%	-0.51%	-2.62%	-20.92%	1.08	1.09	-0.65
Under 3 Bond Index (Return)	140.45	140.43	0.010%	0.08%	0.04%	-1.34%	40.45%	1.08	1.09	-0.65
Under 5 Bond Index (Clean)	93.86	93.90	-0.045%	0.11%	-0.20%	-1.30%	-6.14%	2.19	2.20	-0.61
Under 5 Bond Index (Return)	167.64	167.67	-0.017%	0.27%	0.26%	-0.47%	67.64%	2.19	2.20	-0.61
Under 10 Bond Index (Clean)	109.02	109.24	-0.203%	0.46%	0.39%	1.40%	9.02%	4.27	4.28	-0.36
Under 10 Bond Index (Return)	193.40	193.74	-0.179%	0.60%	0.77%	1.27%	93.40%	4.27	4.28	-0.36
5 Plus Bond Index (Clean)	144.02	145.72	-1.163%	2.33%	2.90%	11.17%	44.02%	11.25	11.22	0.24
5 Plus Bond Index (Return)	258.08	261.06	-1.142%	2.41%	3.15%	10.23%	158.08%	11.25	11.22	0.24
10 Plus Bond Index (Clean)	165.32	168.58	-1.933%	3.83%	4.77%	17.98%	65.32%	15.75	15.68	0.45
10 Plus Bond Index (Return)	309.42	315.45	-1.912%	3.89%	4.98%	17.45%	209.42%	15.75	15.68	0.45

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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	101.04	4.93	305	105.97	0.00	6,022	6,085	6382
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.39	1.52	123	104.90	0.00	10,600	10,959	11120
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.64	4.18	305	110.82	0.00	6,480	6,910	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.77	0.34	157	104.11	0.00	6,828	7,085	7109
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	102.08	0.00	305	102.08	0.00	5,100	5,206	5206
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.40	1.62	152	118.03	0.00	7,006	8,155	8269
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.39	1.44	154	119.83	0.00	8,031	9,508	9623
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.85	2.35	159	135.20	0.00	11,490	15,265	15535
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	109.10	0.26	96	109.37	0.00	11,319	12,349	12379
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.51	0.24	96	109.75	0.00	8,322	9,113	9133
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.37	0.29	96	111.66	0.00	6,688	7,448	7468
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.67	0.63	96	126.30	0.00	9,402	11,815	11874
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.47	0.57	154	115.04	0.00	3,000	3,434	3451
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.07	0.34	96	114.41	0.00	4,400	5,019	5034
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.35	0.45	96	121.80	0.00	5,715	6,935	6961
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	132.65	1.00	182	133.65	0.00	8,596	11,403	11488
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	119.42	0.39	95	119.81	0.00	4,000	4,777	4792

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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 19-Aug-2019	Previous Index Price 16-Aug-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	101.04	101.06	-0.021%	-0.334%	-0.882%	-3.821%	-0.62	0.16	0.16
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.39	103.41	-0.019%	-0.231%	-0.660%	-2.893%	-0.61	0.66	0.66
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.64	106.68	-0.037%	-0.173%	-0.629%	-3.012%	-0.68	1.11	1.12
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.77	103.78	-0.011%	0.310%	0.161%	0.500%	-0.65	2.54	2.56
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.08	102.11	-0.033%	0.460%	0.464%	1.687%	-0.65	3.16	3.18
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.40	116.49	-0.072%	0.292%	0.004%	-0.232%	-0.62	3.38	3.40
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.39	118.52	-0.102%	0.502%	0.294%	1.318%	-0.56	4.29	4.31
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.85	133.10	-0.189%	0.432%	0.327%	1.664%	-0.43	4.96	4.98
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.10	109.45	-0.315%	0.835%	1.013%	5.915%	-0.34	6.54	6.56
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.51	110.20	-0.623%	1.281%	1.788%	9.455%	-0.18	8.44	8.45
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.37	112.13	-0.673%	1.522%	2.185%		-0.07	9.29	9.29
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.67	126.65	-0.775%	1.686%	2.358%	10.735%	0.01	9.69	9.69
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.47	115.50	-0.894%	2.023%	2.890%	12.757%	0.09	10.80	10.79
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.07	115.54	-1.274%	2.714%	3.658%	15.440%	0.26	12.71	12.68
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.35	123.58	-1.809%	3.659%	4.885%	18.964%	0.45	15.65	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.65	136.80	-3.031%	5.844%	6.801%	25.654%	0.61	20.88	20.75
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.42	123.99	-3.687%	7.374%	8.685%		0.79	25.36	25.16

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Aug-2019	Previous Index Price 16-Aug-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.97	105.95	0.025%	-0.030%	-0.056%	-0.218%	-0.62	0.16	0.16
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.90	104.89	0.016%	-0.005%	-0.044%	-4.285%	-0.61	0.66	0.66
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.81	0.002%	0.068%	0.033%	-0.096%	-0.68	1.11	1.12
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.11	104.12	-0.005%	0.350%	0.271%	0.220%	-0.65	2.54	2.56
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.08	102.11	-0.033%	0.460%	0.464%	1.687%	-0.65	3.16	3.18
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	118.03	118.08	-0.044%	0.461%	0.478%	-1.396%	-0.62	3.38	3.40
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.83	119.92	-0.077%	0.645%	0.699%	0.269%	-0.56	4.29	4.31
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.20	135.41	-0.153%	0.634%	0.897%	0.175%	-0.43	4.96	4.98
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.37	109.70	-0.306%	0.881%	1.143%	5.533%	-0.34	6.54	6.56
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.75	110.43	-0.615%	1.323%	1.906%	9.081%	-0.18	8.44	8.45
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.66	112.41	-0.664%	1.571%	2.325%		-0.07	9.29	9.29
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.30	127.26	-0.755%	1.780%	2.630%	9.847%	0.01	9.69	9.69
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.04	116.06	-0.879%	2.077%	3.053%	13.022%	0.09	10.80	10.79

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.41	115.87	-1.261%	2.768%	3.820%	14.732%	0.26	12.71	12.68
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.80	124.02	-1.792%	3.722%	5.085%	18.178%	0.45	15.65	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.65	137.78	-2.998%	5.885%	6.990%	24.574%	0.61	20.88	20.75
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.81	124.37	-3.667%	7.423%	8.865%		0.79	25.36	25.16