

Euronext Dublin - Daily Bond Index Report

Monday 26 August, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Aug-2019	Previous Close Value 23-Aug-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.47	119.32	0.127%	1.20%	1.43%	5.71%	19.47%	7.73	7.72	0.17
All Bond Index (Return)	215.94	215.63	0.145%	1.36%	1.80%	5.50%	115.94%	7.73	7.72	0.17
Under 3 Bond Index (Clean)	79.01	79.00	0.003%	-0.21%	-0.60%	-2.71%	-21.00%	1.06	1.07	-0.65
Under 3 Bond Index (Return)	140.42	140.38	0.033%	0.07%	0.02%	-1.36%	40.42%	1.06	1.07	-0.65
Under 5 Bond Index (Clean)	93.74	93.75	-0.004%	-0.01%	-0.32%	-1.41%	-6.26%	2.17	2.18	-0.59
Under 5 Bond Index (Return)	167.55	167.51	0.021%	0.22%	0.20%	-0.53%	67.55%	2.17	2.18	-0.59
Under 10 Bond Index (Clean)	108.83	108.80	0.024%	0.29%	0.22%	1.22%	8.83%	4.25	4.26	-0.33
Under 10 Bond Index (Return)	193.16	193.07	0.045%	0.47%	0.64%	1.15%	93.16%	4.25	4.26	-0.33
5 Plus Bond Index (Clean)	143.51	143.22	0.209%	1.97%	2.54%	10.78%	43.51%	11.21	11.18	0.26
5 Plus Bond Index (Return)	257.26	256.69	0.222%	2.09%	2.82%	9.88%	157.26%	11.21	11.18	0.26
10 Plus Bond Index (Clean)	164.56	163.96	0.364%	3.35%	4.29%	17.44%	64.56%	15.71	15.63	0.48
10 Plus Bond Index (Return)	308.09	306.94	0.375%	3.44%	4.53%	16.94%	208.09%	15.71	15.63	0.48

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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	100.91	5.04	312	105.95	0.00	6,022	6,077	6381
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.27	1.60	130	104.87	0.00	10,600	10,946	11116
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.56	4.27	312	110.83	0.00	6,480	6,905	7182
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.73	0.36	164	104.09	0.00	6,828	7,082	7107
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	102.03	0.00	312	102.03	0.00	5,100	5,204	5204
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.25	1.70	159	117.95	0.00	7,006	8,145	8263
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.10	1.50	161	119.60	0.00	8,031	9,484	9605
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.55	2.46	166	135.00	0.00	11,490	15,230	15512
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.89	0.28	103	109.17	0.00	11,319	12,325	12357
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.14	0.25	103	109.39	0.00	8,322	9,082	9103
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.10	0.31	103	111.41	0.00	6,688	7,430	7451
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.41	0.68	103	126.08	0.00	9,402	11,790	11854
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.20	0.60	161	114.80	0.00	3,000	3,426	3444
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.68	0.37	103	114.05	0.00	4,400	5,002	5018
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	120.75	0.48	103	121.23	0.00	5,715	6,901	6928
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	131.79	1.04	189	132.82	0.00	8,596	11,328	11417
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	118.37	0.42	102	118.79	0.00	4,000	4,735	4752

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Bond Index Constituent

Clean Price Performance			Index Price 26-Aug-2019	Previous Index Price 23-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	100.91	100.94	-0.027%	-0.464%	-1.010%	-3.946%	-0.59	0.14	0.14
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.27	103.32	-0.049%	-0.346%	-0.775%	-3.006%	-0.58	0.64	0.64
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.56	106.50	0.054%	-0.248%	-0.704%	-3.085%	-0.71	1.10	1.10
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.73	103.67	0.058%	0.272%	0.123%	0.461%	-0.65	2.52	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.03	102.02	0.017%	0.417%	0.421%	1.644%	-0.64	3.14	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.25	116.26	-0.009%	0.163%	-0.125%	-0.361%	-0.60	3.36	3.38
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.10	118.14	-0.034%	0.251%	0.044%	1.065%	-0.52	4.27	4.29
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.55	132.54	0.009%	0.203%	0.098%	1.432%	-0.40	4.94	4.96
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.89	108.85	0.032%	0.636%	0.814%	5.706%	-0.31	6.52	6.54
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.14	109.03	0.100%	0.933%	1.439%	9.079%	-0.14	8.42	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.10	110.94	0.148%	1.273%	1.934%		-0.04	9.27	9.27
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.41	125.19	0.176%	1.472%	2.142%	10.501%	0.03	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.20	114.01	0.165%	1.788%	2.653%	12.497%	0.11	10.78	10.77
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.68	113.48	0.175%	2.365%	3.305%	15.048%	0.28	12.69	12.65
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.75	120.34	0.342%	3.147%	4.367%	18.377%	0.48	15.63	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.79	131.05	0.560%	5.154%	6.105%	24.834%	0.64	20.84	20.71
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.37	117.50	0.743%	6.436%	7.736%		0.82	25.31	25.11

Return Price Performance			Index Price 26-Aug-2019	Previous Index Price 23-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	105.95	105.93	0.020%	-0.047%	-0.073%	-0.235%	-0.59	0.14	0.14
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.87	104.88	-0.014%	-0.037%	-0.076%	-4.316%	-0.58	0.64	0.64
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.83	110.73	0.089%	0.082%	0.048%	-0.082%	-0.71	1.10	1.10
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.09	104.02	0.063%	0.326%	0.247%	0.196%	-0.65	2.52	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.03	102.02	0.017%	0.417%	0.421%	1.644%	-0.64	3.14	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.95	117.93	0.018%	0.397%	0.413%	-1.460%	-0.60	3.36	3.38
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.60	119.61	-0.011%	0.451%	0.505%	0.075%	-0.52	4.27	4.29
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.00	134.95	0.041%	0.485%	0.748%	0.027%	-0.40	4.94	4.96
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.17	109.13	0.039%	0.700%	0.962%	5.344%	-0.31	6.52	6.54
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.39	109.28	0.106%	0.992%	1.573%	8.724%	-0.14	8.42	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.41	111.24	0.156%	1.342%	2.094%		-0.04	9.27	9.27
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.08	125.85	0.190%	1.604%	2.452%	9.656%	0.03	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.80	114.60	0.174%	1.865%	2.839%	12.787%	0.11	10.78	10.77

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.05	113.84	0.184%	2.442%	3.491%	14.368%	0.28	12.69	12.65
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.23	120.80	0.353%	3.240%	4.597%	17.628%	0.48	15.63	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.82	132.07	0.569%	5.231%	6.329%	23.804%	0.64	20.84	20.71
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.79	117.91	0.751%	6.514%	7.944%		0.82	25.31	25.11