

# Euronext Dublin - Daily Bond Index Report

Tuesday 27 August, 2019



28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 27-Aug-2019	Previous Close Value 26-Aug-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.81	119.47	0.280%	1.49%	1.71%	6.01%	19.81%	7.76	7.75	0.14
All Bond Index (Return)	216.55	215.94	0.282%	1.64%	2.08%	5.80%	116.55%	7.76	7.75	0.14
Under 3 Bond Index (Clean)	79.00	79.01	-0.006%	-0.22%	-0.61%	-2.72%	-21.00%	1.06	1.07	-0.65
Under 3 Bond Index (Return)	140.43	140.42	0.005%	0.07%	0.03%	-1.36%	40.43%	1.06	1.07	-0.65
Under 5 Bond Index (Clean)	93.77	93.74	0.030%	0.02%	-0.29%	-1.39%	-6.23%	2.17	2.18	-0.61
Under 5 Bond Index (Return)	167.61	167.55	0.039%	0.25%	0.24%	-0.49%	67.61%	2.17	2.18	-0.61
Under 10 Bond Index (Clean)	108.94	108.83	0.104%	0.39%	0.32%	1.32%	8.94%	4.25	4.26	-0.36
Under 10 Bond Index (Return)	193.37	193.16	0.110%	0.58%	0.76%	1.26%	93.37%	4.25	4.26	-0.36
5 Plus Bond Index (Clean)	144.14	143.51	0.433%	2.41%	2.98%	11.26%	44.14%	11.24	11.21	0.23
5 Plus Bond Index (Return)	258.38	257.26	0.435%	2.53%	3.27%	10.36%	158.38%	11.24	11.21	0.23
10 Plus Bond Index (Clean)	165.67	164.56	0.676%	4.05%	5.00%	18.23%	65.67%	15.74	15.67	0.44
10 Plus Bond Index (Return)	310.17	308.09	0.677%	4.14%	5.24%	17.73%	210.17%	15.74	15.67	0.44

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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	100.89	5.06	313	105.95	0.00	6,022	6,076	6381
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.26	1.62	131	104.87	0.00	10,600	10,946	11117
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.56	4.29	313	110.85	0.00	6,480	6,905	7183
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.73	0.36	165	104.09	0.00	6,828	7,083	7107
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	102.10	0.00	313	102.10	0.00	5,100	5,207	5207
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.34	1.71	160	118.05	0.00	7,006	8,151	8271
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.20	1.51	162	119.71	0.00	8,031	9,493	9614
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.69	2.47	167	135.16	0.00	11,490	15,247	15531
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	109.09	0.29	104	109.38	0.00	11,319	12,348	12380
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.41	0.26	104	109.67	0.00	8,322	9,105	9126
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.45	0.31	104	111.77	0.00	6,688	7,454	7475
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.79	0.68	104	126.47	0.00	9,402	11,826	11891
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.64	0.60	162	115.24	0.00	3,000	3,439	3457
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.32	0.37	104	114.69	0.00	4,400	5,030	5046
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.55	0.48	104	122.03	0.00	5,715	6,947	6974
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	133.06	1.04	190	134.10	0.00	8,596	11,438	11528
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	119.86	0.42	103	120.29	0.00	4,000	4,794	4811



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## Bond Index Constituent

Clean Price Performance			Index Price 27-Aug-2019	Previous Index Price 26-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	100.89	100.91	-0.021%	-0.484%	-1.031%	-3.966%	-0.56	0.14	0.14
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.26	103.27	-0.007%	-0.353%	-0.782%	-3.012%	-0.59	0.64	0.64
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.56	106.56	0.000%	-0.248%	-0.704%	-3.085%	-0.72	1.09	1.10
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.73	103.73	0.003%	0.275%	0.125%	0.464%	-0.65	2.52	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.10	102.03	0.064%	0.481%	0.485%	1.708%	-0.66	3.14	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.34	116.25	0.079%	0.242%	-0.046%	-0.282%	-0.63	3.36	3.38
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.20	118.10	0.087%	0.339%	0.131%	1.154%	-0.54	4.27	4.29
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.69	132.55	0.108%	0.311%	0.206%	1.541%	-0.42	4.93	4.96
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.09	108.89	0.187%	0.824%	1.003%	5.904%	-0.34	6.52	6.54
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.41	109.14	0.249%	1.185%	1.692%	9.351%	-0.17	8.41	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.45	111.10	0.316%	1.593%	2.256%		-0.08	9.27	9.27
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.79	125.41	0.305%	1.782%	2.454%	10.839%	-0.01	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.64	114.20	0.385%	2.180%	3.048%	12.930%	0.08	10.78	10.77
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.32	113.68	0.559%	2.936%	3.882%	15.690%	0.24	12.69	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.55	120.75	0.661%	3.829%	5.057%	19.159%	0.43	15.63	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.06	131.79	0.970%	6.173%	7.133%	26.045%	0.60	20.86	20.74
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.86	118.37	1.258%	7.775%	9.091%		0.77	25.35	25.16

Return Price Performance			Index Price 27-Aug-2019	Previous Index Price 26-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	105.95	-0.005%	-0.052%	-0.077%	-0.240%	-0.56	0.14	0.14
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.87	104.87	0.006%	-0.031%	-0.071%	-4.310%	-0.59	0.64	0.64
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.85	110.83	0.013%	0.095%	0.060%	-0.069%	-0.72	1.09	1.10
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.09	104.09	0.006%	0.332%	0.252%	0.202%	-0.65	2.52	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.10	102.03	0.064%	0.481%	0.485%	1.708%	-0.66	3.14	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	118.05	117.95	0.088%	0.485%	0.501%	-1.373%	-0.63	3.36	3.38
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.71	119.60	0.094%	0.546%	0.600%	0.170%	-0.54	4.27	4.29
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.16	135.00	0.118%	0.604%	0.866%	0.144%	-0.42	4.93	4.96
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.38	109.17	0.190%	0.891%	1.153%	5.544%	-0.34	6.52	6.54
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.67	109.39	0.250%	1.244%	1.827%	8.997%	-0.17	8.41	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.77	111.41	0.318%	1.664%	2.418%		-0.08	9.27	9.27
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.47	126.08	0.309%	1.918%	2.769%	9.996%	-0.01	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.24	114.80	0.387%	2.259%	3.237%	13.223%	0.08	10.78	10.77

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.69	114.05	0.559%	3.015%	4.070%	15.008%	0.24	12.69	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.03	121.23	0.662%	3.923%	5.289%	18.407%	0.43	15.63	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.10	132.82	0.966%	6.247%	7.356%	25.000%	0.60	20.86	20.74
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.29	118.79	1.257%	7.853%	9.300%		0.77	25.35	25.16