

Euronext Dublin - Daily Bond Index Report

Wednesday 28 August, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 28-Aug-2019	Previous Close Value 27-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	120.38	119.81	0.479%	1.97%	2.20%	6.52%	20.38%	7.81	7.80	0.08
All Bond Index (Return)	217.59	216.55	0.480%	2.13%	2.57%	6.31%	117.59%	7.81	7.80	0.08
Under 3 Bond Index (Clean)	79.00	79.00	-0.006%	-0.22%	-0.62%	-2.72%	-21.01%	1.06	1.06	-0.66
Under 3 Bond Index (Return)	140.44	140.43	0.004%	0.08%	0.03%	-1.35%	40.44%	1.06	1.06	-0.66
Under 5 Bond Index (Clean)	93.78	93.77	0.013%	0.03%	-0.28%	-1.37%	-6.22%	2.16	2.18	-0.62
Under 5 Bond Index (Return)	167.65	167.61	0.021%	0.28%	0.26%	-0.47%	67.65%	2.16	2.18	-0.62
Under 10 Bond Index (Clean)	109.06	108.94	0.110%	0.50%	0.43%	1.43%	9.06%	4.25	4.27	-0.38
Under 10 Bond Index (Return)	193.60	193.37	0.116%	0.70%	0.87%	1.38%	93.60%	4.25	4.27	-0.38
5 Plus Bond Index (Clean)	145.24	144.14	0.766%	3.19%	3.77%	12.11%	45.24%	11.29	11.27	0.16
5 Plus Bond Index (Return)	260.36	258.38	0.765%	3.31%	4.06%	11.20%	160.36%	11.29	11.27	0.16
10 Plus Bond Index (Clean)	167.84	165.67	1.310%	5.41%	6.37%	19.78%	67.84%	15.80	15.75	0.36
10 Plus Bond Index (Return)	314.23	310.17	1.307%	5.50%	6.61%	19.27%	214.23%	15.80	15.75	0.36

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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	5.08	314	105.96	0.00	6,022	6,076	6381
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.26	1.63	132	104.88	0.00	10,600	10,945	11118
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.52	4.30	314	110.82	0.00	6,480	6,902	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.75	0.36	166	104.12	0.00	6,828	7,084	7109
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	102.12	0.00	314	102.12	0.00	5,100	5,208	5208
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.39	1.72	161	118.11	0.00	7,006	8,154	8275
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.26	1.52	163	119.78	0.00	8,031	9,497	9619
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.84	2.49	168	135.32	0.00	11,490	15,264	15549
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	109.31	0.29	105	109.60	0.00	11,319	12,373	12405
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.77	0.26	105	110.02	0.00	8,322	9,134	9156
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.90	0.32	105	112.22	0.00	6,688	7,484	7505
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	126.41	0.69	105	127.10	0.00	9,402	11,884	11949
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	115.30	0.60	163	115.90	0.00	3,000	3,459	3477
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	115.39	0.37	105	115.77	0.00	4,400	5,077	5094
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	123.01	0.49	105	123.50	0.00	5,715	7,030	7058
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	135.81	1.05	191	136.86	0.00	8,596	11,674	11764
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	122.96	0.43	104	123.39	0.00	4,000	4,919	4936

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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 28-Aug-2019	Previous Index Price 27-Aug-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	100.89	100.89	-0.005%	-0.489%	-1.036%	-3.970%	-0.65	0.13	0.13
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.26	103.26	-0.004%	-0.357%	-0.786%	-3.016%	-0.61	0.63	0.64
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.52	106.56	-0.038%	-0.286%	-0.741%	-3.121%	-0.70	1.09	1.10
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.75	103.73	0.021%	0.296%	0.147%	0.485%	-0.66	2.52	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.12	102.10	0.019%	0.500%	0.504%	1.727%	-0.67	3.13	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.39	116.34	0.040%	0.283%	-0.005%	-0.242%	-0.64	3.36	3.38
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.26	118.20	0.048%	0.387%	0.180%	1.202%	-0.55	4.26	4.29
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.84	132.69	0.112%	0.423%	0.318%	1.654%	-0.45	4.93	4.95
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.31	109.09	0.201%	1.027%	1.205%	6.117%	-0.37	6.51	6.54
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.77	109.41	0.325%	1.514%	2.022%	9.707%	-0.21	8.41	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.90	111.45	0.403%	2.003%	2.668%		-0.12	9.27	9.28
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.41	125.79	0.492%	2.283%	2.958%	11.384%	-0.06	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.30	114.64	0.576%	2.768%	3.641%	13.580%	0.02	10.78	10.78
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	115.39	114.32	0.942%	3.906%	4.861%	16.780%	0.16	12.69	12.67
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	123.01	121.55	1.207%	5.082%	6.325%	20.597%	0.36	15.65	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	135.81	133.06	2.066%	8.367%	9.347%	28.649%	0.50	20.92	20.81
IE00BH3SQ822	BH3SQ82	1.5% Treasury Bond 2050	122.96	119.86	2.588%	10.564%	11.915%		0.67	25.43	25.26

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 28-Aug-2019	Previous Index Price 27-Aug-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.96	105.95	0.011%	-0.041%	-0.066%	-0.229%	-0.65	0.13	0.13
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.88	104.87	0.008%	-0.024%	-0.063%	-4.303%	-0.61	0.63	0.64
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.85	-0.024%	0.070%	0.036%	-0.094%	-0.70	1.09	1.10
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.12	104.09	0.023%	0.355%	0.275%	0.225%	-0.66	2.52	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.12	102.10	0.019%	0.500%	0.504%	1.727%	-0.67	3.13	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	118.11	118.05	0.048%	0.534%	0.550%	-1.325%	-0.64	3.36	3.38
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.78	119.71	0.055%	0.601%	0.655%	0.225%	-0.55	4.26	4.29
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.32	135.16	0.120%	0.724%	0.987%	0.265%	-0.45	4.93	4.95
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.60	109.38	0.203%	1.096%	1.359%	5.758%	-0.37	6.51	6.54
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	110.02	109.67	0.326%	1.575%	2.160%	9.353%	-0.21	8.41	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	112.22	111.77	0.404%	2.075%	2.833%		-0.12	9.27	9.28
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	127.10	126.47	0.494%	2.422%	3.277%	10.539%	-0.06	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.90	115.24	0.576%	2.848%	3.832%	13.876%	0.02	10.78	10.78

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	115.77	114.69	0.943%	3.986%	5.051%	16.092%	0.16	12.69	12.67
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	123.50	122.03	1.206%	5.177%	6.559%	19.835%	0.36	15.65	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	136.86	134.10	2.054%	8.430%	9.562%	27.568%	0.50	20.92	20.81
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	123.39	120.29	2.582%	10.638%	12.123%		0.67	25.43	25.26