

Euronext Dublin - Daily Bond Index Report



Thursday 29 August, 2019

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 29-Aug-2019	Previous Close Value 28-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	120.17	120.38	-0.174%	1.80%	2.02%	6.33%	20.17%	7.78	7.77	0.10
All Bond Index (Return)	217.23	217.59	-0.166%	1.96%	2.40%	6.13%	117.23%	7.78	7.77	0.10
Under 3 Bond Index (Clean)	78.97	79.00	-0.038%	-0.26%	-0.65%	-2.76%	-21.04%	1.05	1.06	-0.66
Under 3 Bond Index (Return)	140.40	140.44	-0.026%	0.05%	0.00%	-1.38%	40.40%	1.05	1.06	-0.66
Under 5 Bond Index (Clean)	93.76	93.78	-0.030%	0.00%	-0.31%	-1.40%	-6.25%	2.16	2.17	-0.62
Under 5 Bond Index (Return)	167.61	167.65	-0.020%	0.26%	0.24%	-0.49%	67.61%	2.16	2.17	-0.62
Under 10 Bond Index (Clean)	109.00	109.06	-0.054%	0.45%	0.38%	1.38%	9.00%	4.24	4.26	-0.38
Under 10 Bond Index (Return)	193.51	193.60	-0.046%	0.65%	0.83%	1.33%	93.51%	4.24	4.26	-0.38
5 Plus Bond Index (Clean)	144.86	145.24	-0.262%	2.92%	3.50%	11.82%	44.86%	11.26	11.24	0.18
5 Plus Bond Index (Return)	259.69	260.36	-0.256%	3.05%	3.79%	10.92%	159.69%	11.26	11.24	0.18
10 Plus Bond Index (Clean)	167.10	167.84	-0.441%	4.95%	5.90%	19.25%	67.10%	15.77	15.71	0.39
10 Plus Bond Index (Return)	312.86	314.23	-0.435%	5.05%	6.15%	18.75%	212.86%	15.77	15.71	0.39

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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	100.83	5.09	315	105.92	0.00	6,022	6,073	6379
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.21	1.64	133	104.85	0.00	10,600	10,940	11114
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.47	4.32	315	110.78	0.00	6,480	6,899	7178
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.75	0.37	167	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	315	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	1.73	162	118.12	0.00	7,006	8,154	8276
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.20	1.53	164	119.73	0.00	8,031	9,493	9616
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.79	2.50	169	135.29	0.00	11,490	15,258	15545
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	109.26	0.29	106	109.55	0.00	11,319	12,367	12400
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.60	0.26	106	109.87	0.00	8,322	9,121	9143
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.72	0.32	106	112.03	0.00	6,688	7,471	7492
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	126.16	0.70	106	126.86	0.00	9,402	11,861	11927
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	115.07	0.61	164	115.68	0.00	3,000	3,452	3470
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	115.10	0.38	106	115.47	0.00	4,400	5,064	5081
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	122.60	0.49	106	123.10	0.00	5,715	7,007	7035
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	134.85	1.05	192	135.90	0.00	8,596	11,592	11682
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	121.84	0.43	105	122.28	0.00	4,000	4,874	4891

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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 29-Aug-2019	Previous Index Price 28-Aug-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	100.83	100.89	-0.053%	-0.542%	-1.088%	-4.021%	-0.66	0.13	0.13
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.21	103.26	-0.046%	-0.402%	-0.831%	-3.060%	-0.60	0.63	0.63
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.47	106.52	-0.048%	-0.333%	-0.788%	-3.168%	-0.70	1.08	1.09
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.75	103.75	-0.003%	0.293%	0.144%	0.482%	-0.66	2.51	2.53
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.12	102.12	0.004%	0.504%	0.508%	1.731%	-0.67	3.13	3.15
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.39	116.39	0.002%	0.284%	-0.003%	-0.240%	-0.65	3.35	3.37
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.20	118.26	-0.047%	0.340%	0.132%	1.154%	-0.55	4.26	4.28
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.79	132.84	-0.037%	0.386%	0.281%	1.617%	-0.45	4.92	4.95
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.26	109.31	-0.047%	0.980%	1.158%	6.067%	-0.36	6.51	6.53
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.60	109.77	-0.148%	1.364%	1.872%	9.545%	-0.19	8.40	8.42
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.72	111.90	-0.166%	1.833%	2.497%		-0.10	9.26	9.27
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.16	126.41	-0.196%	2.082%	2.756%	11.166%	-0.04	9.66	9.66
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.07	115.30	-0.200%	2.563%	3.434%	13.353%	0.04	10.77	10.77
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	115.10	115.39	-0.258%	3.638%	4.590%	16.479%	0.18	12.68	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.60	123.01	-0.335%	4.730%	5.969%	20.193%	0.38	15.63	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.85	135.81	-0.707%	7.601%	8.574%	27.739%	0.53	20.89	20.78
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	121.84	122.96	-0.912%	9.556%	10.894%		0.71	25.39	25.21

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Aug-2019	Previous Index Price 28-Aug-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.92	105.96	-0.035%	-0.075%	-0.101%	-0.264%	-0.66	0.13	0.13
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.85	104.88	-0.032%	-0.056%	-0.095%	-4.334%	-0.60	0.63	0.63
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.82	-0.033%	0.037%	0.003%	-0.127%	-0.70	1.08	1.09
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.12	104.12	-0.001%	0.354%	0.274%	0.224%	-0.66	2.51	2.53
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.12	102.12	0.004%	0.504%	0.508%	1.731%	-0.67	3.13	3.15
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	118.12	118.11	0.011%	0.545%	0.561%	-1.314%	-0.65	3.35	3.37
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.73	119.78	-0.038%	0.563%	0.617%	0.187%	-0.55	4.26	4.28
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.29	135.32	-0.025%	0.699%	0.962%	0.239%	-0.45	4.92	4.95
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.55	109.60	-0.045%	1.051%	1.313%	5.711%	-0.36	6.51	6.53
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.87	110.02	-0.145%	1.428%	2.012%	9.195%	-0.19	8.40	8.42
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	112.03	112.22	-0.163%	1.908%	2.665%		-0.10	9.26	9.27
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.86	127.10	-0.190%	2.227%	3.081%	10.330%	-0.04	9.66	9.66
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.68	115.90	-0.196%	2.647%	3.628%	13.653%	0.04	10.77	10.77

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	115.47	115.77	-0.254%	3.722%	4.784%	15.797%	0.18	12.68	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	123.10	123.50	-0.330%	4.830%	6.208%	19.440%	0.38	15.63	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	135.90	136.86	-0.698%	7.673%	8.797%	26.678%	0.53	20.89	20.78
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	122.28	123.39	-0.904%	9.637%	11.109%		0.71	25.39	25.21