

Euronext Dublin - Daily Bond Index Report

Thursday 12 September, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Sep-2019	Previous Close Value 11-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.95	118.62	0.276%	-0.87%	0.98%	5.25%	18.95%	7.66	7.64	0.21
All Bond Index (Return)	215.24	214.64	0.278%	-0.78%	1.47%	5.16%	115.24%	7.66	7.64	0.21
Under 3 Bond Index (Clean)	78.72	78.80	-0.098%	-0.30%	-0.96%	-3.06%	-21.28%	1.01	1.02	-0.53
Under 3 Bond Index (Return)	140.18	140.30	-0.085%	-0.15%	-0.15%	-1.53%	40.18%	1.01	1.02	-0.53
Under 5 Bond Index (Clean)	93.42	93.52	-0.105%	-0.35%	-0.66%	-1.75%	-6.58%	2.12	2.13	-0.53
Under 5 Bond Index (Return)	167.23	167.39	-0.094%	-0.23%	0.01%	-0.71%	67.23%	2.12	2.13	-0.53
Under 10 Bond Index (Clean)	108.50	108.51	-0.002%	-0.42%	-0.08%	0.92%	8.50%	4.20	4.21	-0.30
Under 10 Bond Index (Return)	192.83	192.82	0.006%	-0.32%	0.48%	0.98%	92.83%	4.20	4.21	-0.30
5 Plus Bond Index (Clean)	142.80	142.08	0.512%	-1.19%	2.03%	10.23%	42.80%	11.13	11.09	0.30
5 Plus Bond Index (Return)	256.21	254.90	0.513%	-1.12%	2.40%	9.43%	156.21%	11.13	11.09	0.30
10 Plus Bond Index (Clean)	163.32	161.84	0.911%	-1.87%	3.50%	16.55%	63.32%	15.61	15.53	0.53
10 Plus Bond Index (Return)	305.99	303.23	0.911%	-1.81%	3.82%	16.14%	205.99%	15.61	15.53	0.53

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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	100.56	5.32	329	105.88	0.00	6,022	6,056	6377
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.94	1.81	147	104.76	0.00	10,600	10,912	11104
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.07	4.51	329	110.58	0.00	6,480	6,873	7165
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.38	0.40	181	103.78	0.00	6,828	7,058	7086
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.74	0.00	329	101.74	0.00	5,100	5,189	5189
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.78	1.88	176	117.67	0.00	7,006	8,112	8244
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.78	1.66	178	119.44	0.00	8,031	9,459	9592
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.12	2.71	183	134.83	0.00	11,490	15,181	15492
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.71	0.33	120	109.04	0.00	11,319	12,305	12342
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.88	0.30	120	109.18	0.00	8,322	9,061	9085
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.88	0.36	120	111.24	0.00	7,688	7,415	7439
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.92	0.79	120	125.71	0.00	9,402	11,744	11819
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.80	0.66	178	114.46	0.00	3,000	3,414	3434
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.37	0.43	120	113.80	0.00	4,400	4,988	5007
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	120.31	0.56	120	120.87	0.00	5,715	6,876	6908
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.95	1.13	206	131.07	0.00	8,596	11,170	11267
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.59	0.49	119	117.08	0.00	4,000	4,664	4683

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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 12-Sep-2019	Previous Index Price 11-Sep-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	100.56	100.62	-0.059%	-0.249%	-1.352%	-4.277%	-0.49	0.09	0.09
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.94	103.03	-0.079%	-0.252%	-1.085%	-3.308%	-0.49	0.59	0.59
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.07	106.20	-0.123%	-0.362%	-1.155%	-3.526%	-0.55	1.04	1.05
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.38	103.52	-0.135%	-0.334%	-0.215%	0.122%	-0.54	2.47	2.49
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.74	101.87	-0.125%	-0.375%	0.136%	1.355%	-0.56	3.09	3.11
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.78	115.93	-0.129%	-0.495%	-0.527%	-0.762%	-0.54	3.31	3.33
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.78	117.89	-0.096%	-0.378%	-0.227%	0.792%	-0.49	4.22	4.24
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.12	132.14	-0.014%	-0.476%	-0.224%	1.106%	-0.38	4.88	4.90
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.71	108.63	0.075%	-0.481%	0.653%	5.537%	-0.29	6.47	6.49
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.88	108.60	0.263%	-0.549%	1.201%	8.823%	-0.12	8.36	8.37
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.88	110.52	0.326%	-0.618%	1.729%		-0.02	9.22	9.22
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.92	124.47	0.363%	-0.819%	1.745%	10.072%	0.06	9.61	9.61
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.80	113.30	0.444%	-0.894%	2.293%	12.103%	0.14	10.73	10.71
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.37	112.66	0.629%	-1.160%	3.022%	14.733%	0.30	12.64	12.60
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.31	119.13	0.992%	-1.618%	3.985%	17.943%	0.50	15.57	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.95	128.16	1.397%	-3.001%	4.623%	23.091%	0.71	20.75	20.60
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.59	114.67	1.678%	-3.547%	6.115%		0.88	25.21	24.99

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 12-Sep-2019	Previous Index Price 11-Sep-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.88	105.92	-0.041%	-0.039%	-0.141%	-0.304%	-0.49	0.09	0.09
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.76	104.83	-0.066%	-0.095%	-0.183%	-4.418%	-0.49	0.59	0.59
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.58	110.70	-0.107%	-0.188%	-0.181%	-0.310%	-0.55	1.04	1.05
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.78	103.91	-0.133%	-0.305%	-0.054%	-0.104%	-0.54	2.47	2.49
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.74	101.87	-0.125%	-0.375%	0.136%	1.355%	-0.56	3.09	3.11
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.67	117.80	-0.118%	-0.370%	0.170%	-1.698%	-0.54	3.31	3.33
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.44	119.54	-0.087%	-0.272%	0.370%	-0.059%	-0.49	4.22	4.24
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.83	134.83	-0.004%	-0.325%	0.618%	-0.102%	-0.38	4.88	4.90
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.04	108.96	0.078%	-0.446%	0.844%	5.221%	-0.29	6.47	6.49
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.18	108.89	0.264%	-0.519%	1.373%	8.511%	-0.12	8.36	8.37
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.24	110.88	0.328%	-0.581%	1.937%		-0.02	9.22	9.22
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.71	125.25	0.366%	-0.747%	2.148%	9.330%	0.06	9.61	9.61
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.46	113.95	0.444%	-0.847%	2.537%	12.456%	0.14	10.73	10.71

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.80	113.09	0.630%	-1.117%	3.263%	14.117%	0.30	12.64	12.60
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.87	119.68	0.992%	-1.562%	4.284%	17.276%	0.50	15.57	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.07	129.28	1.389%	-2.925%	4.931%	22.176%	0.71	20.75	20.60
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.08	115.15	1.674%	-3.489%	6.389%		0.88	25.21	24.99