

Euronext Dublin - Daily Bond Index Report

Friday 13 September, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Sep-2019	Previous Close Value 12-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.55	118.95	-0.341%	-1.21%	0.64%	4.89%	18.55%	7.64	7.62	0.25
All Bond Index (Return)	214.52	215.24	-0.331%	-1.11%	1.13%	4.81%	114.52%	7.64	7.62	0.25
Under 3 Bond Index (Clean)	78.72	78.72	-0.009%	-0.30%	-0.97%	-3.07%	-21.29%	1.01	1.01	-0.54
Under 3 Bond Index (Return)	140.19	140.18	0.002%	-0.15%	-0.15%	-1.53%	40.19%	1.01	1.01	-0.54
Under 5 Bond Index (Clean)	93.36	93.42	-0.066%	-0.41%	-0.73%	-1.82%	-6.64%	2.11	2.12	-0.50
Under 5 Bond Index (Return)	167.14	167.23	-0.056%	-0.28%	-0.04%	-0.77%	67.14%	2.11	2.12	-0.50
Under 10 Bond Index (Clean)	108.30	108.50	-0.186%	-0.61%	-0.27%	0.73%	8.30%	4.24	4.25	-0.25
Under 10 Bond Index (Return)	192.50	192.83	-0.176%	-0.50%	0.30%	0.80%	92.50%	4.24	4.25	-0.25
5 Plus Bond Index (Clean)	142.08	142.80	-0.509%	-1.69%	1.51%	9.67%	42.08%	11.07	11.04	0.34
5 Plus Bond Index (Return)	254.93	256.21	-0.500%	-1.61%	1.88%	8.88%	154.93%	11.07	11.04	0.34
10 Plus Bond Index (Clean)	162.17	163.32	-0.699%	-2.56%	2.78%	15.73%	62.17%	15.57	15.49	0.57
10 Plus Bond Index (Return)	303.87	305.99	-0.691%	-2.49%	3.10%	15.34%	203.87%	15.57	15.49	0.57

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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	100.55	5.33	330	105.89	0.00	6,022	6,056	6377
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.95	1.83	148	104.78	0.00	10,600	10,913	11106
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.06	4.52	330	110.58	0.00	6,480	6,872	7165
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.35	0.40	182	103.75	0.00	6,828	7,057	7084
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.68	0.00	330	101.68	0.00	5,100	5,186	5186
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.65	1.89	177	117.54	0.00	7,006	8,102	8235
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.53	1.67	179	119.20	0.00	8,031	9,439	9573
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.78	2.72	184	134.50	0.00	11,490	15,142	15455
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.42	0.33	121	108.75	0.00	11,319	12,272	12309
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.43	0.30	121	108.73	0.00	8,322	9,023	9048
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.38	0.37	121	110.75	0.00	7,688	8,486	8514
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.40	0.80	121	125.20	0.00	9,402	11,696	11771
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.31	0.66	179	113.97	0.00	3,000	3,399	3419
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.89	0.43	121	113.32	0.00	4,400	4,967	4986
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.95	0.56	121	120.51	0.00	5,715	6,855	6888
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.39	1.13	207	129.52	0.00	8,596	11,036	11134
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.07	0.49	120	115.56	0.00	4,000	4,603	4622

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Bond Index Constituent

Clean Price Performance			Index Price 13-Sep-2019	Previous Index Price 12-Sep-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	100.55	100.56	-0.011%	-0.260%	-1.363%	-4.287%	-0.57	0.09	0.09
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.95	102.94	0.007%	-0.245%	-1.078%	-3.302%	-0.52	0.59	0.59
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.06	106.07	-0.014%	-0.376%	-1.169%	-3.540%	-0.55	1.04	1.05
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.35	103.38	-0.027%	-0.361%	-0.242%	0.095%	-0.53	2.47	2.48
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.68	101.74	-0.061%	-0.436%	0.075%	1.293%	-0.54	3.09	3.10
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.65	115.78	-0.119%	-0.614%	-0.645%	-0.880%	-0.51	3.31	3.32
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.53	117.78	-0.209%	-0.586%	-0.435%	0.581%	-0.45	4.21	4.23
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.78	132.12	-0.260%	-0.734%	-0.483%	0.843%	-0.33	4.88	4.90
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.42	108.71	-0.269%	-0.748%	0.382%	5.254%	-0.25	6.46	6.48
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.43	108.88	-0.413%	-0.960%	0.783%	8.373%	-0.07	8.36	8.37
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.38	110.88	-0.446%	-1.062%	1.275%		0.02	9.21	9.21
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.40	124.92	-0.415%	-1.230%	1.324%	9.616%	0.10	9.61	9.60
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.31	113.80	-0.434%	-1.324%	1.849%	11.616%	0.18	10.72	10.70
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.89	113.37	-0.423%	-1.578%	2.587%	14.248%	0.33	12.63	12.59
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.95	120.31	-0.298%	-1.911%	3.676%	17.592%	0.52	15.57	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.39	129.95	-1.197%	-4.162%	3.370%	21.617%	0.77	20.71	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.07	116.59	-1.306%	-4.806%	4.729%		0.93	25.16	24.93

Return Price Performance			Index Price 13-Sep-2019	Previous Index Price 12-Sep-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	105.89	105.88	0.005%	-0.034%	-0.137%	-0.299%	-0.57	0.09	0.09
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.78	104.76	0.019%	-0.076%	-0.164%	-4.400%	-0.52	0.59	0.59
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.58	110.58	-0.001%	-0.189%	-0.181%	-0.311%	-0.55	1.04	1.05
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.75	103.78	-0.025%	-0.330%	-0.079%	-0.129%	-0.53	2.47	2.48
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.68	101.74	-0.061%	-0.436%	0.075%	1.293%	-0.54	3.09	3.10
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.54	117.67	-0.109%	-0.478%	0.061%	-1.805%	-0.51	3.31	3.32
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.20	119.44	-0.198%	-0.470%	0.171%	-0.258%	-0.45	4.21	4.23
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.50	134.83	-0.243%	-0.568%	0.373%	-0.345%	-0.33	4.88	4.90
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.75	109.04	-0.265%	-0.710%	0.577%	4.943%	-0.25	6.46	6.48
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.73	109.18	-0.409%	-0.927%	0.958%	8.066%	-0.07	8.36	8.37
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.75	111.24	-0.442%	-1.021%	1.486%		0.02	9.21	9.21
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.20	125.71	-0.406%	-1.150%	1.732%	8.886%	0.10	9.61	9.60
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.97	114.46	-0.428%	-1.272%	2.098%	11.975%	0.18	10.72	10.70

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.32	113.80	-0.417%	-1.529%	2.832%	13.640%	0.33	12.63	12.59
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.51	120.87	-0.293%	-1.850%	3.978%	16.933%	0.52	15.57	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.52	131.07	-1.183%	-4.073%	3.689%	20.730%	0.77	20.71	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.56	117.08	-1.297%	-4.741%	5.009%		0.93	25.16	24.93