

Euronext Dublin - Daily Bond Index Report

Monday 16 September, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Sep-2019	Previous Close Value 13-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.44	118.55	-0.092%	-1.30%	0.55%	4.80%	18.44%	7.64	7.62	0.26
All Bond Index (Return)	214.37	214.52	-0.072%	-1.18%	1.06%	4.74%	114.37%	7.64	7.62	0.26
Under 3 Bond Index (Clean)	78.70	78.72	-0.017%	-0.32%	-0.98%	-3.08%	-21.30%	1.01	1.01	-0.53
Under 3 Bond Index (Return)	140.21	140.19	0.016%	-0.13%	-0.13%	-1.51%	40.21%	1.01	1.01	-0.53
Under 5 Bond Index (Clean)	93.33	93.36	-0.032%	-0.45%	-0.76%	-1.85%	-6.67%	2.11	2.12	-0.49
Under 5 Bond Index (Return)	167.13	167.14	-0.005%	-0.29%	-0.05%	-0.77%	67.13%	2.11	2.12	-0.49
Under 10 Bond Index (Clean)	108.23	108.30	-0.071%	-0.68%	-0.34%	0.66%	8.23%	4.24	4.25	-0.24
Under 10 Bond Index (Return)	192.40	192.50	-0.048%	-0.55%	0.25%	0.75%	92.40%	4.24	4.25	-0.24
5 Plus Bond Index (Clean)	141.89	142.08	-0.129%	-1.82%	1.38%	9.53%	41.89%	11.07	11.03	0.35
5 Plus Bond Index (Return)	254.64	254.93	-0.113%	-1.73%	1.77%	8.76%	154.64%	11.07	11.03	0.35
10 Plus Bond Index (Clean)	161.95	162.17	-0.141%	-2.69%	2.63%	15.57%	61.95%	15.58	15.49	0.58
10 Plus Bond Index (Return)	303.48	303.87	-0.128%	-2.61%	2.97%	15.19%	203.48%	15.58	15.49	0.58

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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	100.53	5.38	333	105.91	0.00	6,022	6,054	6378
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.94	1.86	151	104.80	0.00	10,600	10,911	11109
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.05	4.56	333	110.61	0.00	6,480	6,872	7167
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.33	0.41	185	103.74	0.00	6,828	7,055	7083
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.64	0.00	333	101.64	0.00	5,100	5,184	5184
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.59	1.92	180	117.51	0.00	7,006	8,098	8233
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.46	1.70	182	119.15	0.00	8,031	9,433	9569
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.68	2.77	187	134.45	0.00	11,490	15,131	15449
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.30	0.34	124	108.64	0.00	11,319	12,259	12297
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.28	0.31	124	108.59	0.00	8,322	9,011	9037
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.17	0.37	124	110.55	0.00	7,688	8,470	8499
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.18	0.82	124	125.00	0.00	9,402	11,675	11752
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.12	0.67	182	113.79	0.00	3,000	3,393	3414
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.50	0.44	124	112.94	0.00	4,400	4,950	4969
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.41	0.58	124	119.99	0.00	5,715	6,825	6858
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.52	1.15	210	129.67	0.00	8,596	11,048	11147
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.15	0.51	123	115.65	0.00	4,000	4,606	4626

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 16-Sep-2019	Previous Index Price 13-Sep-2019	% Change	MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	100.53	100.55	-0.025%	-0.285%	-1.387%	-4.311%	-0.48	0.08	0.08
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.94	102.95	-0.015%	-0.260%	-1.093%	-3.316%	-0.52	0.58	0.58
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.05	106.06	-0.008%	-0.384%	-1.178%	-3.548%	-0.56	1.04	1.04
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.33	103.35	-0.017%	-0.378%	-0.260%	0.077%	-0.53	2.47	2.48
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.64	101.68	-0.041%	-0.477%	0.033%	1.251%	-0.53	3.08	3.10
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.59	115.65	-0.050%	-0.663%	-0.695%	-0.930%	-0.50	3.30	3.32
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.46	117.53	-0.066%	-0.652%	-0.501%	0.514%	-0.44	4.21	4.23
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.68	131.78	-0.072%	-0.806%	-0.554%	0.771%	-0.32	4.88	4.89
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.30	108.42	-0.109%	-0.856%	0.273%	5.139%	-0.24	6.46	6.48
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.28	108.43	-0.137%	-1.096%	0.644%	8.225%	-0.05	8.36	8.36
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.17	110.38	-0.189%	-1.249%	1.084%		0.04	9.21	9.21
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.18	124.40	-0.177%	-1.405%	1.144%	9.422%	0.12	9.60	9.59
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.12	113.31	-0.169%	-1.491%	1.676%	11.427%	0.20	10.72	10.70
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.50	112.89	-0.351%	-1.923%	2.227%	13.848%	0.36	12.63	12.58
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.41	119.95	-0.449%	-2.351%	3.211%	17.065%	0.54	15.56	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.52	128.39	0.104%	-4.063%	3.477%	21.743%	0.76	20.71	20.56
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.15	115.07	0.069%	-4.741%	4.801%		0.93	25.16	24.93

Return Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 16-Sep-2019	Previous Index Price 13-Sep-2019	% Change	MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.91	105.89	0.023%	-0.011%	-0.114%	-0.277%	-0.48	0.08	0.08
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.80	104.78	0.020%	-0.056%	-0.144%	-4.381%	-0.52	0.58	0.58
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.61	110.58	0.029%	-0.160%	-0.153%	-0.282%	-0.56	1.04	1.04
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.74	103.75	-0.012%	-0.341%	-0.091%	-0.141%	-0.53	2.47	2.48
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.64	101.68	-0.041%	-0.477%	0.033%	1.251%	-0.53	3.08	3.10
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.51	117.54	-0.022%	-0.500%	0.039%	-1.826%	-0.50	3.30	3.32
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.15	119.20	-0.042%	-0.512%	0.129%	-0.300%	-0.44	4.21	4.23
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.45	134.50	-0.037%	-0.605%	0.336%	-0.382%	-0.32	4.88	4.89
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.64	108.75	-0.101%	-0.811%	0.475%	4.836%	-0.24	6.46	6.48
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.59	108.73	-0.130%	-1.055%	0.827%	7.926%	-0.05	8.36	8.36
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.55	110.75	-0.181%	-1.200%	1.302%		0.04	9.21	9.21
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.00	125.20	-0.161%	-1.309%	1.569%	8.711%	0.12	9.60	9.59
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.79	113.97	-0.159%	-1.428%	1.936%	11.797%	0.20	10.72	10.70

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.94	113.32	-0.340%	-1.864%	2.483%	13.254%	0.36	12.63	12.58
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.99	120.51	-0.434%	-2.276%	3.527%	16.425%	0.54	15.56	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.67	129.52	0.116%	-3.962%	3.809%	20.870%	0.76	20.71	20.56
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.65	115.56	0.079%	-4.666%	5.091%		0.93	25.16	24.93