

Euronext Dublin - Daily Bond Index Report

Wednesday 25 September, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Sep-2019	Previous Close Value 24-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.52	119.23	0.242%	-0.40%	1.46%	5.75%	19.52%	7.71	7.70	0.15
All Bond Index (Return)	216.42	215.89	0.245%	-0.23%	2.03%	5.74%	116.42%	7.71	7.70	0.15
Under 3 Bond Index (Clean)	78.61	78.62	-0.014%	-0.43%	-1.10%	-3.19%	-21.39%	0.98	0.99	-0.53
Under 3 Bond Index (Return)	140.19	140.19	-0.003%	-0.15%	-0.15%	-1.53%	40.19%	0.98	0.99	-0.53
Under 5 Bond Index (Clean)	93.28	93.28	0.000%	-0.50%	-0.82%	-1.90%	-6.72%	2.08	2.09	-0.51
Under 5 Bond Index (Return)	167.17	167.16	0.009%	-0.26%	-0.02%	-0.75%	67.17%	2.08	2.09	-0.51
Under 10 Bond Index (Clean)	108.44	108.37	0.066%	-0.48%	-0.14%	0.86%	8.44%	4.22	4.24	-0.30
Under 10 Bond Index (Return)	192.91	192.77	0.072%	-0.28%	0.52%	1.02%	92.91%	4.22	4.24	-0.30
5 Plus Bond Index (Clean)	144.03	143.47	0.389%	-0.34%	2.91%	11.18%	44.03%	11.15	11.13	0.22
5 Plus Bond Index (Return)	258.55	257.55	0.391%	-0.21%	3.33%	10.43%	158.55%	11.15	11.13	0.22
10 Plus Bond Index (Clean)	166.09	165.02	0.644%	-0.21%	5.26%	18.53%	66.09%	15.68	15.61	0.42
10 Plus Bond Index (Return)	311.31	309.32	0.644%	-0.10%	5.62%	18.16%	211.31%	15.68	15.61	0.42

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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	100.37	5.53	342	105.89	0.00	6,022	6,044	6377
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.82	1.97	160	104.79	0.00	10,600	10,899	11108
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.92	4.69	342	110.60	0.00	6,480	6,863	7167
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.27	0.43	194	103.70	0.00	6,828	7,051	7080
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.66	0.00	342	101.66	0.00	5,100	5,185	5185
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.56	2.02	189	117.58	0.00	7,006	8,096	8238
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.53	1.78	191	119.31	0.00	8,031	9,439	9581
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.86	2.90	196	134.76	0.00	11,490	15,152	15485
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.72	0.36	133	109.09	0.00	11,319	12,306	12347
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.21	0.33	133	109.53	0.00	8,322	9,088	9115
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.27	0.40	133	111.67	0.00	7,688	8,554	8585
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.61	0.88	133	126.49	0.00	9,402	11,810	11892
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.57	0.71	191	115.28	0.00	3,000	3,437	3458
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.58	0.47	133	115.06	0.00	4,400	5,042	5063
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	122.29	0.62	133	122.91	0.00	5,715	6,989	7025
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	133.53	1.20	219	134.73	0.00	8,596	11,479	11582
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	120.68	0.54	132	121.22	0.00	4,000	4,827	4849

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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 25-Sep-2019	Previous Index Price 24-Sep-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	100.37	100.38	-0.018%	-0.444%	-1.545%	-4.464%	-0.43	0.06	0.06
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.82	102.84	-0.018%	-0.371%	-1.203%	-3.424%	-0.54	0.56	0.56
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.92	105.93	-0.013%	-0.506%	-1.299%	-3.666%	-0.56	1.01	1.02
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.27	103.28	-0.005%	-0.439%	-0.320%	0.016%	-0.52	2.44	2.45
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.66	101.65	0.014%	-0.454%	0.056%	1.274%	-0.54	3.06	3.07
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.56	115.55	0.010%	-0.687%	-0.718%	-0.953%	-0.52	3.28	3.30
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.53	117.49	0.031%	-0.591%	-0.441%	0.576%	-0.47	4.19	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.86	131.78	0.062%	-0.671%	-0.419%	0.908%	-0.37	4.85	4.87
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.72	108.60	0.110%	-0.472%	0.661%	5.546%	-0.30	6.44	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.21	108.96	0.223%	-0.253%	1.502%	9.147%	-0.16	8.33	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.27	110.99	0.254%	-0.266%	2.090%		-0.07	9.19	9.19
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.61	125.24	0.297%	-0.268%	2.311%	10.684%	-0.01	9.59	9.59
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.57	114.20	0.325%	-0.224%	2.984%	12.860%	0.07	10.70	10.69
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.58	114.05	0.466%	-0.102%	4.126%	15.962%	0.21	12.61	12.59
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.29	121.57	0.597%	0.004%	5.700%	19.888%	0.39	15.56	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.53	132.22	0.994%	-0.322%	7.512%	26.490%	0.58	20.80	20.68
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.68	119.31	1.150%	-0.163%	9.838%		0.74	25.29	25.11

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 25-Sep-2019	Previous Index Price 24-Sep-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.89	105.90	-0.002%	-0.026%	-0.129%	-0.292%	-0.43	0.06	0.06
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.79	104.80	-0.006%	-0.060%	-0.148%	-4.384%	-0.54	0.56	0.56
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.60	110.60	0.000%	-0.165%	-0.158%	-0.288%	-0.56	1.01	1.02
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.70	103.70	-0.003%	-0.382%	-0.132%	-0.182%	-0.52	2.44	2.45
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.66	101.65	0.014%	-0.454%	0.056%	1.274%	-0.54	3.06	3.07
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.58	117.56	0.019%	-0.442%	0.098%	-1.769%	-0.52	3.28	3.30
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.31	119.26	0.039%	-0.382%	0.260%	-0.169%	-0.47	4.19	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.76	134.67	0.072%	-0.374%	0.569%	-0.151%	-0.37	4.85	4.87
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.09	108.97	0.111%	-0.406%	0.885%	5.264%	-0.30	6.44	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.53	109.29	0.225%	-0.194%	1.705%	8.866%	-0.16	8.33	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.67	111.39	0.256%	-0.195%	2.333%		-0.07	9.19	9.19
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.49	126.11	0.301%	-0.131%	2.781%	10.009%	-0.01	9.59	9.59
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.28	114.90	0.325%	-0.139%	3.269%	13.259%	0.07	10.70	10.69

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	115.06	114.52	0.467%	-0.021%	4.407%	15.381%	0.21	12.61	12.59
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.91	122.18	0.597%	0.103%	6.047%	19.259%	0.39	15.56	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.73	133.41	0.989%	-0.215%	7.860%	25.587%	0.58	20.80	20.68
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	121.22	119.85	1.148%	-0.074%	10.154%		0.74	25.29	25.11