

# Euronext Dublin - Daily Bond Index Report

Friday 27 September, 2019



28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 27-Sep-2019	Previous Close Value 26-Sep-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.33	119.35	-0.013%	-0.55%	1.31%	5.59%	19.33%	7.69	7.68	0.16
All Bond Index (Return)	216.12	216.14	-0.006%	-0.37%	1.88%	5.59%	116.12%	7.69	7.68	0.16
Under 3 Bond Index (Clean)	78.59	78.59	0.000%	-0.46%	-1.12%	-3.22%	-21.41%	0.97	0.97	-0.55
Under 3 Bond Index (Return)	140.18	140.16	0.011%	-0.16%	-0.16%	-1.53%	40.18%	0.97	0.97	-0.55
Under 5 Bond Index (Clean)	93.26	93.25	0.008%	-0.52%	-0.84%	-1.92%	-6.74%	2.07	2.08	-0.52
Under 5 Bond Index (Return)	167.17	167.14	0.017%	-0.27%	-0.03%	-0.75%	67.17%	2.07	2.08	-0.52
Under 10 Bond Index (Clean)	108.36	108.36	-0.001%	-0.55%	-0.21%	0.79%	8.36%	4.21	4.22	-0.29
Under 10 Bond Index (Return)	192.80	192.79	0.006%	-0.34%	0.46%	0.96%	92.80%	4.21	4.22	-0.29
5 Plus Bond Index (Clean)	143.69	143.73	-0.025%	-0.57%	2.66%	10.92%	43.69%	11.13	11.11	0.24
5 Plus Bond Index (Return)	257.98	258.03	-0.020%	-0.44%	3.10%	10.18%	157.98%	11.13	11.11	0.24
10 Plus Bond Index (Clean)	165.54	165.60	-0.040%	-0.54%	4.91%	18.13%	65.54%	15.66	15.59	0.44
10 Plus Bond Index (Return)	310.31	310.42	-0.035%	-0.42%	5.28%	17.78%	210.31%	15.66	15.59	0.44

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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	100.31	5.56	344	105.87	0.00	6,022	6,041	6376
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.78	2.00	162	104.77	0.00	10,600	10,894	11106
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.87	4.71	344	110.59	0.00	6,480	6,860	7166
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.31	0.43	196	103.74	0.00	6,828	7,053	7083
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.68	0.00	344	101.68	0.00	5,100	5,186	5186
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.55	2.04	191	117.59	0.00	7,006	8,095	8238
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.50	1.80	193	119.30	0.00	8,031	9,436	9581
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.77	2.93	198	134.70	0.00	11,490	15,141	15477
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.60	0.37	135	108.97	0.00	11,319	12,293	12334
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.98	0.33	135	109.32	0.00	8,322	9,069	9097
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.01	0.41	135	111.42	0.00	7,688	8,534	8565
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.23	0.89	135	126.12	0.00	9,402	11,774	11857
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.21	0.71	193	114.93	0.00	3,000	3,426	3448
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.33	0.48	135	114.81	0.00	4,400	5,031	5052
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.86	0.63	135	122.49	0.00	5,715	6,964	7000
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	133.12	1.21	221	134.33	0.00	8,596	11,443	11547
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	120.02	0.55	134	120.57	0.00	4,000	4,801	4823



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## Bond Index Constituent

Clean Price Performance			Index Price 27-Sep-2019	Previous Index Price 26-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	100.31	100.31	-0.003%	-0.504%	-1.604%	-4.521%	-0.63	0.05	0.05
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.78	102.78	-0.007%	-0.415%	-1.246%	-3.466%	-0.55	0.55	0.55
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.87	105.88	-0.009%	-0.550%	-1.342%	-3.708%	-0.58	1.00	1.01
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.31	103.28	0.021%	-0.405%	-0.287%	0.050%	-0.53	2.43	2.44
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.68	101.67	0.015%	-0.438%	0.073%	1.291%	-0.55	3.05	3.06
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.55	115.53	0.023%	-0.695%	-0.727%	-0.962%	-0.53	3.27	3.29
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.50	117.48	0.015%	-0.615%	-0.464%	0.552%	-0.47	4.18	4.20
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.77	131.75	0.011%	-0.743%	-0.491%	0.835%	-0.36	4.84	4.86
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.60	108.61	-0.010%	-0.581%	0.551%	5.431%	-0.29	6.43	6.45
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.98	109.01	-0.022%	-0.456%	1.296%	8.925%	-0.14	8.32	8.33
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.01	111.05	-0.041%	-0.501%	1.850%		-0.04	9.18	9.18
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.23	125.33	-0.073%	-0.569%	2.001%	10.349%	0.02	9.58	9.57
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.21	114.29	-0.070%	-0.536%	2.662%	12.508%	0.10	10.69	10.68
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.33	114.34	-0.010%	-0.323%	3.895%	15.705%	0.23	12.60	12.57
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.86	121.95	-0.073%	-0.349%	5.327%	19.465%	0.41	15.55	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.12	133.05	0.053%	-0.631%	7.179%	26.099%	0.59	20.78	20.65
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.02	120.19	-0.139%	-0.709%	9.237%		0.76	25.27	25.07

Return Price Performance			Index Price 27-Sep-2019	Previous Index Price 26-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	105.87	105.85	0.013%	-0.052%	-0.155%	-0.317%	-0.63	0.05	0.05
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.77	104.77	0.006%	-0.079%	-0.167%	-4.402%	-0.55	0.55	0.55
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.59	110.58	0.004%	-0.182%	-0.175%	-0.305%	-0.58	1.00	1.01
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.74	103.71	0.024%	-0.344%	-0.093%	-0.143%	-0.53	2.43	2.44
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.68	101.67	0.015%	-0.438%	0.073%	1.291%	-0.55	3.05	3.06
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.59	117.56	0.031%	-0.432%	0.108%	-1.759%	-0.53	3.27	3.29
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.30	119.27	0.023%	-0.389%	0.252%	-0.177%	-0.47	4.18	4.20
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.70	134.67	0.022%	-0.423%	0.519%	-0.200%	-0.36	4.84	4.86
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.97	108.98	-0.007%	-0.509%	0.781%	5.155%	-0.29	6.43	6.45
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.32	109.34	-0.019%	-0.392%	1.503%	8.650%	-0.14	8.32	8.33
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.42	111.46	-0.038%	-0.424%	2.098%		-0.04	9.18	9.18
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.12	126.21	-0.067%	-0.421%	2.483%	9.689%	0.02	9.58	9.57
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.93	115.00	-0.066%	-0.443%	2.955%	12.915%	0.10	10.69	10.68

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.81	114.82	-0.006%	-0.235%	4.183%	15.133%	0.23	12.60	12.57
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.49	122.57	-0.069%	-0.241%	5.683%	18.850%	0.41	15.55	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.33	134.25	0.057%	-0.513%	7.538%	25.212%	0.59	20.78	20.65
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.57	120.74	-0.135%	-0.611%	9.562%		0.76	25.27	25.07