

Euronext Dublin - Daily Bond Index Report

Wednesday 2 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 02-Oct-2019	Previous Close Value 01-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.85	118.94	-0.073%	-0.43%	-0.43%	5.16%	18.85%	8.00	7.98	0.21
All Bond Index (Return)	215.32	215.46	-0.066%	-0.41%	-0.41%	5.20%	115.32%	8.00	7.98	0.21
Under 3 Bond Index (Clean)	78.57	78.58	-0.009%	-0.03%	-0.03%	-3.24%	-21.43%	1.19	1.20	-0.55
Under 3 Bond Index (Return)	140.20	140.20	0.001%	-0.01%	-0.01%	-1.51%	40.20%	1.19	1.20	-0.55
Under 5 Bond Index (Clean)	93.23	93.24	-0.008%	-0.05%	-0.05%	-1.95%	-6.77%	2.33	2.34	-0.52
Under 5 Bond Index (Return)	167.19	167.19	0.001%	-0.03%	-0.03%	-0.74%	67.19%	2.33	2.34	-0.52
Under 10 Bond Index (Clean)	108.23	108.25	-0.012%	-0.14%	-0.14%	0.67%	8.23%	4.48	4.49	-0.27
Under 10 Bond Index (Return)	192.63	192.64	-0.005%	-0.13%	-0.13%	0.87%	92.63%	4.48	4.49	-0.27
5 Plus Bond Index (Clean)	142.82	142.98	-0.108%	-0.63%	-0.63%	10.24%	42.82%	11.08	11.05	0.29
5 Plus Bond Index (Return)	256.48	256.75	-0.102%	-0.61%	-0.61%	9.55%	156.48%	11.08	11.05	0.29
10 Plus Bond Index (Clean)	163.86	164.19	-0.202%	-1.03%	-1.03%	16.94%	63.86%	15.60	15.53	0.50
10 Plus Bond Index (Return)	307.25	307.85	-0.197%	-1.01%	-1.01%	16.62%	207.25%	15.60	15.53	0.50

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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
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.74	2.06	167	104.80	0.00	10,600	10,891	11109
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.83	4.78	349	110.61	0.00	6,480	6,858	7167
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.30	0.44	201	103.74	0.00	6,828	7,053	7083
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.67	0.00	349	101.67	0.00	5,100	5,185	5185
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.49	2.09	196	117.59	0.00	7,006	8,091	8238
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.46	1.84	198	119.31	0.00	8,031	9,433	9581
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.63	3.00	203	134.63	0.00	11,490	15,124	15469
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.44	0.38	140	108.82	0.00	11,319	12,274	12317
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.64	0.35	140	108.98	0.00	8,322	9,040	9069
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.59	0.42	140	111.01	0.00	7,688	8,502	8534
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.60	0.92	140	125.52	0.00	9,402	11,714	11801
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.54	0.73	198	114.28	0.00	3,000	3,406	3428
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.46	0.50	140	113.96	0.00	4,400	4,992	5014
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	120.58	0.65	140	121.23	0.00	5,715	6,891	6928
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	131.18	1.24	226	132.42	0.00	8,596	11,276	11383
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	117.95	0.57	139	118.52	0.00	4,000	4,718	4741

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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 02-Oct-2019	Previous Index Price 01-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.74	102.76	-0.014%	-0.023%	-0.023%	-3.496%	-0.57	0.54	0.54
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.83	105.85	-0.012%	-0.031%	-0.031%	-3.745%	-0.58	0.99	1.00
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.30	103.30	0.001%	-0.035%	-0.035%	0.044%	-0.54	2.42	2.44
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.67	101.66	0.016%	-0.036%	-0.036%	1.283%	-0.54	3.04	3.06
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.49	115.51	-0.017%	-0.084%	-0.084%	-1.013%	-0.53	3.26	3.28
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.46	117.47	-0.005%	-0.080%	-0.080%	0.521%	-0.47	4.17	4.19
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	131.63	131.63	-0.001%	-0.141%	-0.141%	0.725%	-0.35	4.84	4.85
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.44	108.44	0.000%	-0.191%	-0.191%	5.268%	-0.26	6.42	6.44
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.64	108.68	-0.041%	-0.346%	-0.346%	8.577%	-0.10	8.31	8.32
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.59	110.64	-0.050%	-0.401%	-0.401%		0.00	9.17	9.17
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.60	124.75	-0.119%	-0.534%	-0.534%	9.789%	0.07	9.56	9.56
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.54	113.68	-0.119%	-0.619%	-0.619%	11.848%	0.16	10.68	10.66
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.46	113.67	-0.179%	-0.731%	-0.731%	14.828%	0.29	12.59	12.55
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.58	120.77	-0.162%	-1.004%	-1.004%	18.207%	0.48	15.53	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.18	131.57	-0.293%	-1.501%	-1.501%	24.263%	0.66	20.73	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.95	118.35	-0.336%	-1.735%	-1.735%		0.83	25.20	24.99

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 02-Oct-2019	Previous Index Price 01-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.80	104.80	-0.001%	0.001%	0.001%	-4.375%	-0.57	0.54	0.54
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.61	110.61	0.001%	-0.005%	-0.005%	-0.279%	-0.58	0.99	1.00
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.74	103.74	0.004%	-0.030%	-0.030%	-0.140%	-0.54	2.42	2.44
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.67	101.66	0.016%	-0.036%	-0.036%	1.283%	-0.54	3.04	3.06
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.59	117.60	-0.009%	-0.065%	-0.065%	-1.764%	-0.53	3.26	3.28
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.31	119.30	0.003%	-0.064%	-0.064%	-0.168%	-0.47	4.17	4.19
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.63	134.61	0.010%	-0.116%	-0.116%	-0.251%	-0.35	4.84	4.85
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.82	108.82	0.003%	-0.185%	-0.185%	5.007%	-0.26	6.42	6.44
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.98	109.02	-0.039%	-0.340%	-0.340%	8.316%	-0.10	8.31	8.32
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.01	111.06	-0.047%	-0.394%	-0.394%		0.00	9.17	9.17
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.52	125.66	-0.113%	-0.519%	-0.519%	9.166%	0.07	9.56	9.56
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.28	114.41	-0.115%	-0.609%	-0.609%	12.275%	0.16	10.68	10.66
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.96	114.16	-0.174%	-0.722%	-0.722%	14.283%	0.29	12.59	12.55
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.23	121.42	-0.157%	-0.991%	-0.991%	17.627%	0.48	15.53	15.45

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.42	132.80	-0.286%	-1.479%	-1.479%	23.431%	0.66	20.73	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.52	118.91	-0.331%	-1.720%	-1.720%		0.83	25.20	24.99