

Euronext Dublin - Daily Bond Index Report

Thursday 3 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 03-Oct-2019	Previous Close Value 02-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.23	118.85	0.320%	-0.11%	-0.11%	5.50%	19.23%	8.02	8.00	0.17
All Bond Index (Return)	216.01	215.32	0.322%	-0.09%	-0.09%	5.54%	116.01%	8.02	8.00	0.17
Under 3 Bond Index (Clean)	78.55	78.57	-0.022%	-0.05%	-0.05%	-3.27%	-21.45%	1.19	1.19	-0.56
Under 3 Bond Index (Return)	140.19	140.20	-0.013%	-0.02%	-0.02%	-1.53%	40.19%	1.19	1.19	-0.56
Under 5 Bond Index (Clean)	93.23	93.23	0.002%	-0.05%	-0.05%	-1.95%	-6.77%	2.32	2.34	-0.53
Under 5 Bond Index (Return)	167.20	167.19	0.010%	-0.02%	-0.02%	-0.73%	67.20%	2.32	2.34	-0.53
Under 10 Bond Index (Clean)	108.35	108.23	0.103%	-0.04%	-0.04%	0.77%	8.35%	4.48	4.49	-0.30
Under 10 Bond Index (Return)	192.84	192.63	0.108%	-0.02%	-0.02%	0.98%	92.84%	4.48	4.49	-0.30
5 Plus Bond Index (Clean)	143.52	142.82	0.492%	-0.14%	-0.14%	10.79%	43.52%	11.11	11.08	0.25
5 Plus Bond Index (Return)	257.75	256.48	0.492%	-0.13%	-0.13%	10.09%	157.75%	11.11	11.08	0.25
10 Plus Bond Index (Clean)	165.15	163.86	0.787%	-0.25%	-0.25%	17.86%	65.15%	15.63	15.56	0.45
10 Plus Bond Index (Return)	309.66	307.25	0.786%	-0.23%	-0.23%	17.54%	209.66%	15.63	15.56	0.45

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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	102.70	2.07	168	104.77	0.00	10,600	10,886	11106
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.80	4.80	350	110.59	0.00	6,480	6,855	7166
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.32	0.44	202	103.76	0.00	6,828	7,054	7084
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.71	0.00	350	101.71	0.00	5,100	5,187	5187
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.51	2.11	197	117.62	0.00	7,006	8,093	8240
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.51	1.85	199	119.36	0.00	8,031	9,437	9586
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.71	3.02	204	134.73	0.00	11,490	15,134	15480
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.63	0.39	141	109.02	0.00	11,319	12,295	12339
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.00	0.35	141	109.35	0.00	8,322	9,071	9100
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.00	0.43	141	111.43	0.00	7,688	8,534	8566
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.12	0.93	141	126.04	0.00	9,402	11,763	11850
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.08	0.74	199	114.81	0.00	3,000	3,422	3444
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.14	0.50	141	114.64	0.00	4,400	5,022	5044
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.52	0.66	141	122.18	0.00	5,715	6,945	6983
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	132.66	1.24	227	133.90	0.00	8,596	11,403	11510
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	119.54	0.58	140	120.12	0.00	4,000	4,782	4805

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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 03-Oct-2019	Previous Index Price 02-Oct-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.70	102.74	-0.042%	-0.065%	-0.065%	-3.536%	-0.57	0.53	0.53
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.80	105.83	-0.032%	-0.063%	-0.063%	-3.776%	-0.59	0.99	0.99
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.32	103.30	0.018%	-0.016%	-0.016%	0.062%	-0.55	2.41	2.43
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.71	101.67	0.033%	-0.003%	-0.003%	1.317%	-0.56	3.03	3.05
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.51	115.49	0.019%	-0.065%	-0.065%	-0.994%	-0.54	3.25	3.27
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.51	117.46	0.036%	-0.044%	-0.044%	0.557%	-0.49	4.16	4.18
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	131.71	131.63	0.063%	-0.078%	-0.078%	0.789%	-0.37	4.83	4.85
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.63	108.44	0.178%	-0.014%	-0.014%	5.456%	-0.29	6.41	6.43
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.00	108.64	0.336%	-0.011%	-0.011%	8.942%	-0.14	8.31	8.32
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.00	110.59	0.376%	-0.026%	-0.026%		-0.04	9.16	9.16
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.12	124.60	0.415%	-0.121%	-0.121%	10.245%	0.03	9.56	9.56
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.08	113.54	0.469%	-0.153%	-0.153%	12.373%	0.11	10.67	10.66
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.14	113.46	0.591%	-0.144%	-0.144%	15.507%	0.24	12.58	12.55
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.52	120.58	0.782%	-0.230%	-0.230%	19.132%	0.43	15.53	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.66	131.18	1.125%	-0.393%	-0.393%	25.661%	0.61	20.75	20.63
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.54	117.95	1.351%	-0.407%	-0.407%		0.78	25.24	25.04

Return Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 03-Oct-2019	Previous Index Price 02-Oct-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.77	104.80	-0.030%	-0.029%	-0.029%	-4.403%	-0.57	0.53	0.53
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.59	110.61	-0.018%	-0.023%	-0.023%	-0.298%	-0.59	0.99	0.99
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.76	103.74	0.020%	-0.010%	-0.010%	-0.119%	-0.55	2.41	2.43
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.71	101.67	0.033%	-0.003%	-0.003%	1.317%	-0.56	3.03	3.05
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.62	117.59	0.027%	-0.037%	-0.037%	-1.738%	-0.54	3.25	3.27
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.36	119.31	0.044%	-0.020%	-0.020%	-0.125%	-0.49	4.16	4.18
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.73	134.63	0.073%	-0.044%	-0.044%	-0.179%	-0.37	4.83	4.85
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.02	108.82	0.179%	-0.006%	-0.006%	5.195%	-0.29	6.41	6.43
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.35	108.98	0.338%	-0.004%	-0.004%	8.682%	-0.14	8.31	8.32
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.43	111.01	0.377%	-0.018%	-0.018%		-0.04	9.16	9.16
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.04	125.52	0.417%	-0.105%	-0.105%	9.621%	0.03	9.56	9.56
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.81	114.28	0.469%	-0.143%	-0.143%	12.802%	0.11	10.67	10.66
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.64	113.96	0.591%	-0.135%	-0.135%	14.959%	0.24	12.58	12.55
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.18	121.23	0.782%	-0.217%	-0.217%	18.547%	0.43	15.53	15.46

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.90	132.42	1.119%	-0.376%	-0.376%	24.812%	0.61	20.75	20.63
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.12	118.52	1.348%	-0.395%	-0.395%		0.78	25.24	25.04