

Euronext Dublin - Daily Bond Index Report

Friday 11 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Oct-2019	Previous Close Value 10-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.25	117.97	0.234%	-0.93%	-0.93%	4.63%	18.25%	7.93	7.91	0.26
All Bond Index (Return)	214.36	213.85	0.237%	-0.85%	-0.85%	4.73%	114.36%	7.93	7.91	0.26
Under 3 Bond Index (Clean)	78.49	78.46	0.040%	-0.13%	-0.13%	-3.34%	-21.51%	1.16	1.17	-0.57
Under 3 Bond Index (Return)	140.18	140.12	0.047%	-0.02%	-0.02%	-1.53%	40.18%	1.16	1.17	-0.57
Under 5 Bond Index (Clean)	93.08	93.01	0.072%	-0.21%	-0.21%	-2.11%	-6.92%	2.30	2.31	-0.49
Under 5 Bond Index (Return)	167.04	166.91	0.078%	-0.12%	-0.12%	-0.83%	67.04%	2.30	2.31	-0.49
Under 10 Bond Index (Clean)	107.95	107.77	0.161%	-0.41%	-0.41%	0.40%	7.95%	4.45	4.46	-0.23
Under 10 Bond Index (Return)	192.25	191.93	0.165%	-0.33%	-0.33%	0.67%	92.25%	4.45	4.46	-0.23
5 Plus Bond Index (Clean)	141.83	141.38	0.323%	-1.32%	-1.32%	9.48%	41.83%	11.01	10.98	0.35
5 Plus Bond Index (Return)	254.83	254.01	0.324%	-1.25%	-1.25%	8.84%	154.83%	11.01	10.98	0.35
10 Plus Bond Index (Clean)	162.18	161.54	0.392%	-2.04%	-2.04%	15.74%	62.18%	15.52	15.43	0.57
10 Plus Bond Index (Return)	304.24	303.04	0.394%	-1.98%	-1.98%	15.48%	204.24%	15.52	15.43	0.57

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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	102.60	2.17	176	104.77	0.00	10,600	10,876	11106
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.67	4.90	358	110.57	0.00	6,480	6,847	7165
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.31	0.46	210	103.77	0.00	6,828	7,054	7085
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.61	0.00	358	101.61	0.00	5,100	5,182	5182
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.25	2.19	205	117.44	0.00	7,006	8,074	8227
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.08	1.93	207	119.01	0.00	8,031	9,402	9557
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.11	3.14	212	134.24	0.00	11,490	15,065	15425
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.00	0.41	149	108.41	0.00	11,319	12,224	12270
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.26	0.37	149	108.63	0.00	8,322	9,009	9040
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.22	0.45	149	110.67	0.00	7,688	8,474	8508
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.03	0.98	149	125.01	0.00	9,402	11,661	11753
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.83	0.77	207	113.59	0.00	5,000	3,385	3408
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.71	0.53	149	113.24	0.00	4,400	4,959	4982
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.55	0.69	149	120.25	0.00	5,715	6,833	6872
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.11	1.29	235	130.39	0.00	8,596	11,098	11209
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.57	0.61	148	116.18	0.00	4,000	4,623	4647

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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 11-Oct-2019	Previous Index Price 10-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.60	102.61	-0.004%	-0.161%	-0.161%	-3.628%	-0.59	0.51	0.51
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.67	105.66	0.005%	-0.187%	-0.187%	-3.895%	-0.59	0.96	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.31	103.17	0.141%	-0.020%	-0.020%	0.058%	-0.56	2.39	2.41
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.61	101.47	0.135%	-0.102%	-0.102%	1.216%	-0.53	3.01	3.02
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.25	115.14	0.091%	-0.296%	-0.296%	-1.223%	-0.50	3.23	3.25
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.08	116.96	0.105%	-0.407%	-0.407%	0.192%	-0.42	4.14	4.15
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	131.11	130.87	0.182%	-0.535%	-0.535%	0.328%	-0.30	4.80	4.82
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.00	107.78	0.200%	-0.596%	-0.596%	4.842%	-0.21	6.39	6.40
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.26	107.93	0.309%	-0.688%	-0.688%	8.205%	-0.06	8.28	8.29
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.22	109.77	0.414%	-0.728%	-0.728%		0.03	9.14	9.13
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.03	123.61	0.345%	-0.987%	-0.987%	9.290%	0.11	9.53	9.52
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.83	112.46	0.329%	-1.246%	-1.246%	11.143%	0.21	10.65	10.62
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.71	112.14	0.506%	-1.395%	-1.395%	14.061%	0.34	12.55	12.51
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.55	119.12	0.366%	-1.843%	-1.843%	17.205%	0.53	15.49	15.40
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.11	128.71	0.306%	-3.060%	-3.060%	22.297%	0.74	20.65	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.57	114.79	0.681%	-3.718%	-3.718%		0.91	25.10	24.88

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 11-Oct-2019	Previous Index Price 10-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.77	104.77	0.007%	-0.029%	-0.029%	-4.403%	-0.59	0.51	0.51
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.57	110.55	0.017%	-0.042%	-0.042%	-0.317%	-0.59	0.96	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.77	103.63	0.142%	0.003%	0.003%	-0.107%	-0.56	2.39	2.41
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.61	101.47	0.135%	-0.102%	-0.102%	1.216%	-0.53	3.01	3.02
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.44	117.32	0.098%	-0.191%	-0.191%	-1.889%	-0.50	3.23	3.25
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.01	118.87	0.111%	-0.316%	-0.316%	-0.420%	-0.42	4.14	4.15
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.24	133.99	0.189%	-0.403%	-0.403%	-0.537%	-0.30	4.80	4.82
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.41	108.19	0.202%	-0.566%	-0.566%	4.607%	-0.21	6.39	6.40
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.63	108.30	0.309%	-0.661%	-0.661%	7.967%	-0.06	8.28	8.29
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.67	110.22	0.415%	-0.695%	-0.695%		0.03	9.14	9.13
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.01	124.58	0.348%	-0.922%	-0.922%	8.724%	0.11	9.53	9.52
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.59	113.22	0.330%	-1.202%	-1.202%	11.605%	0.21	10.65	10.62
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.24	112.67	0.507%	-1.355%	-1.355%	13.555%	0.34	12.55	12.51
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.25	119.81	0.368%	-1.792%	-1.792%	16.677%	0.53	15.49	15.40

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.39	129.99	0.308%	-2.986%	-2.986%	21.542%	0.74	20.65	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.18	115.39	0.681%	-3.664%	-3.664%		0.91	25.10	24.88