

Euronext Dublin - Daily Bond Index Report

Monday 14 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Oct-2019	Previous Close Value 11-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.36	118.25	0.097%	-0.83%	-0.83%	4.73%	18.36%	7.98	7.96	0.25
All Bond Index (Return)	214.60	214.36	0.114%	-0.74%	-0.74%	4.85%	114.60%	7.98	7.96	0.25
Under 3 Bond Index (Clean)	78.47	78.49	-0.024%	-0.15%	-0.15%	-3.37%	-21.53%	1.16	1.17	-0.56
Under 3 Bond Index (Return)	140.19	140.18	0.005%	-0.02%	-0.02%	-1.52%	40.19%	1.16	1.17	-0.56
Under 5 Bond Index (Clean)	93.07	93.08	-0.016%	-0.23%	-0.23%	-2.13%	-6.94%	2.30	2.31	-0.49
Under 5 Bond Index (Return)	167.06	167.04	0.008%	-0.11%	-0.11%	-0.82%	67.06%	2.30	2.31	-0.49
Under 10 Bond Index (Clean)	107.98	107.95	0.027%	-0.38%	-0.38%	0.43%	7.98%	4.45	4.46	-0.24
Under 10 Bond Index (Return)	192.34	192.25	0.047%	-0.28%	-0.28%	0.72%	92.34%	4.45	4.46	-0.24
5 Plus Bond Index (Clean)	142.06	141.83	0.158%	-1.16%	-1.16%	9.66%	42.06%	11.01	10.98	0.33
5 Plus Bond Index (Return)	255.27	254.83	0.170%	-1.09%	-1.09%	9.03%	155.27%	11.01	10.98	0.33
10 Plus Bond Index (Clean)	162.57	162.18	0.242%	-1.80%	-1.80%	16.02%	62.57%	15.29	15.21	0.54
10 Plus Bond Index (Return)	305.01	304.24	0.252%	-1.73%	-1.73%	15.77%	205.01%	15.29	15.21	0.54

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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	102.58	2.21	179	104.79	0.00	10,600	10,874	11108
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.64	4.95	361	110.59	0.00	6,480	6,845	7166
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.28	0.47	213	103.75	0.00	6,828	7,052	7084
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.57	0.00	361	101.57	0.00	5,100	5,180	5180
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.23	2.22	208	117.45	0.00	7,006	8,073	8229
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.09	1.96	210	119.05	0.00	8,031	9,404	9561
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.12	3.18	215	134.30	0.00	11,490	15,066	15432
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.05	0.42	152	108.46	0.00	11,319	12,230	12277
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.42	0.38	152	108.80	0.00	8,322	9,023	9054
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.38	0.46	152	110.84	0.00	7,688	8,486	8521
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.22	1.00	152	125.22	0.00	9,402	11,679	11772
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.03	0.78	210	113.80	0.00	5,000	5,651	5690
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.83	0.54	152	113.37	0.00	4,400	4,964	4988
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.51	0.71	152	120.22	0.00	5,715	6,830	6871
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.73	1.30	238	131.04	0.00	8,596	11,152	11264
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.18	0.62	151	116.80	0.00	4,000	4,647	4672

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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 14-Oct-2019	Previous Index Price 11-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.58	102.60	-0.019%	-0.179%	-0.179%	-3.646%	-0.58	0.51	0.51
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.64	105.67	-0.024%	-0.211%	-0.211%	-3.918%	-0.58	0.96	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.28	103.31	-0.033%	-0.053%	-0.053%	0.025%	-0.55	2.39	2.40
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.57	101.61	-0.035%	-0.138%	-0.138%	1.180%	-0.52	3.01	3.02
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.23	115.25	-0.014%	-0.310%	-0.310%	-1.237%	-0.50	3.23	3.24
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.09	117.08	0.013%	-0.395%	-0.395%	0.205%	-0.42	4.13	4.15
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	131.12	131.11	0.013%	-0.522%	-0.522%	0.341%	-0.30	4.80	4.82
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.05	108.00	0.047%	-0.549%	-0.549%	4.892%	-0.21	6.39	6.40
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.42	108.26	0.146%	-0.543%	-0.543%	8.362%	-0.08	8.28	8.29
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.38	110.22	0.141%	-0.588%	-0.588%		0.02	9.13	9.13
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.22	124.03	0.151%	-0.837%	-0.837%	9.455%	0.10	9.53	9.52
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.03	112.83	0.176%	-1.071%	-1.071%	11.339%	0.20	10.64	10.62
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.83	112.71	0.106%	-1.290%	-1.290%	14.181%	0.33	12.55	12.51
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.51	119.55	-0.037%	-1.879%	-1.879%	17.162%	0.53	15.48	15.40
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.73	129.11	0.484%	-2.590%	-2.590%	22.889%	0.71	20.66	20.52
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.18	115.57	0.531%	-3.207%	-3.207%		0.89	25.12	24.90

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 14-Oct-2019	Previous Index Price 11-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.79	104.77	0.018%	-0.010%	-0.010%	-4.386%	-0.58	0.51	0.51
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.59	110.57	0.014%	-0.028%	-0.028%	-0.303%	-0.58	0.96	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.75	103.77	-0.026%	-0.023%	-0.023%	-0.133%	-0.55	2.39	2.40
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.57	101.61	-0.035%	-0.138%	-0.138%	1.180%	-0.52	3.01	3.02
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.45	117.44	0.014%	-0.178%	-0.178%	-1.876%	-0.50	3.23	3.24
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.05	119.01	0.036%	-0.280%	-0.280%	-0.384%	-0.42	4.13	4.15
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.30	134.24	0.046%	-0.357%	-0.357%	-0.491%	-0.30	4.80	4.82
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.46	108.41	0.054%	-0.512%	-0.512%	4.664%	-0.21	6.39	6.40
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.80	108.63	0.153%	-0.509%	-0.509%	8.132%	-0.08	8.28	8.29
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.84	110.67	0.148%	-0.548%	-0.548%		0.02	9.13	9.13
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.22	125.01	0.165%	-0.758%	-0.758%	8.903%	0.10	9.53	9.52
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.80	113.59	0.185%	-1.019%	-1.019%	11.812%	0.20	10.64	10.62
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.37	113.24	0.114%	-1.242%	-1.242%	13.684%	0.33	12.55	12.51
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.22	120.25	-0.025%	-1.816%	-1.816%	16.647%	0.53	15.48	15.40

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.04	130.39	0.492%	-2.510%	-2.510%	22.140%	0.71	20.66	20.52
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.80	116.18	0.539%	-3.144%	-3.144%		0.89	25.12	24.90