

Euronext Dublin - Daily Bond Index Report

Tuesday 15 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Oct-2019	Previous Close Value 14-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.71	118.36	0.296%	-0.54%	-0.54%	5.04%	18.71%	8.00	7.99	0.21
All Bond Index (Return)	215.24	214.60	0.298%	-0.45%	-0.45%	5.16%	115.24%	8.00	7.99	0.21
Under 3 Bond Index (Clean)	78.47	78.47	-0.005%	-0.16%	-0.16%	-3.37%	-21.53%	1.16	1.16	-0.57
Under 3 Bond Index (Return)	140.20	140.19	0.004%	-0.02%	-0.02%	-1.52%	40.20%	1.16	1.16	-0.57
Under 5 Bond Index (Clean)	93.07	93.07	0.005%	-0.22%	-0.22%	-2.12%	-6.93%	2.30	2.31	-0.50
Under 5 Bond Index (Return)	167.08	167.06	0.014%	-0.10%	-0.10%	-0.81%	67.08%	2.30	2.31	-0.50
Under 10 Bond Index (Clean)	108.09	107.98	0.107%	-0.27%	-0.27%	0.54%	8.09%	4.45	4.46	-0.26
Under 10 Bond Index (Return)	192.55	192.34	0.112%	-0.17%	-0.17%	0.83%	92.55%	4.45	4.46	-0.26
5 Plus Bond Index (Clean)	142.69	142.06	0.448%	-0.72%	-0.72%	10.15%	42.69%	11.04	11.00	0.29
5 Plus Bond Index (Return)	256.41	255.27	0.449%	-0.64%	-0.64%	9.52%	156.41%	11.04	11.00	0.29
10 Plus Bond Index (Clean)	163.68	162.57	0.683%	-1.13%	-1.13%	16.81%	63.68%	15.31	15.24	0.49
10 Plus Bond Index (Return)	307.09	305.01	0.683%	-1.06%	-1.06%	16.56%	207.09%	15.31	15.24	0.49

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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	102.57	2.22	180	104.79	0.00	10,600	10,873	11108
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.64	4.96	362	110.59	0.00	6,480	6,845	7166
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.29	0.47	214	103.75	0.00	6,828	7,052	7084
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.59	0.00	362	101.59	0.00	5,100	5,181	5181
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.25	2.23	209	117.48	0.00	7,006	8,074	8230
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.12	1.97	211	119.08	0.00	8,031	9,406	9563
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.30	3.20	216	134.50	0.00	11,490	15,087	15454
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.28	0.42	153	108.70	0.00	11,319	12,256	12303
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.71	0.38	153	109.08	0.00	8,322	9,046	9078
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.71	0.46	153	111.17	0.00	7,688	8,511	8546
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.59	1.01	153	125.60	0.00	9,402	11,714	11808
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.56	0.78	211	114.34	0.00	5,000	5,678	5717
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.45	0.55	153	113.99	0.00	4,400	4,992	5016
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	120.44	0.71	153	121.15	0.00	5,715	6,883	6924
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	130.93	1.31	239	132.24	0.00	8,596	11,255	11368
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	117.72	0.63	152	118.35	0.00	4,000	4,709	4734

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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 15-Oct-2019	Previous Index Price 14-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.57	102.58	-0.011%	-0.190%	-0.190%	-3.657%	-0.59	0.50	0.50
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.64	105.64	-0.007%	-0.217%	-0.217%	-3.925%	-0.59	0.96	0.96
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.29	103.28	0.006%	-0.047%	-0.047%	0.031%	-0.55	2.39	2.40
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.59	101.57	0.021%	-0.117%	-0.117%	1.201%	-0.52	3.00	3.02
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.25	115.23	0.014%	-0.296%	-0.296%	-1.223%	-0.50	3.22	3.24
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.12	117.09	0.020%	-0.375%	-0.375%	0.224%	-0.43	4.13	4.15
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	131.30	131.12	0.137%	-0.386%	-0.386%	0.478%	-0.33	4.80	4.82
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.28	108.05	0.214%	-0.336%	-0.336%	5.116%	-0.25	6.38	6.40
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.71	108.42	0.262%	-0.283%	-0.283%	8.646%	-0.11	8.28	8.29
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.71	110.38	0.295%	-0.295%	-0.295%		-0.02	9.13	9.13
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.59	124.22	0.302%	-0.538%	-0.538%	9.785%	0.07	9.53	9.52
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.56	113.03	0.472%	-0.605%	-0.605%	11.864%	0.15	10.64	10.63
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.45	112.83	0.550%	-0.748%	-0.748%	14.809%	0.29	12.55	12.52
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.44	119.51	0.778%	-1.116%	-1.116%	18.074%	0.48	15.49	15.42
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.93	129.73	0.927%	-1.688%	-1.688%	24.027%	0.67	20.69	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.72	116.18	1.324%	-1.925%	-1.925%		0.84	25.16	24.95

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 15-Oct-2019	Previous Index Price 14-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.79	104.79	0.001%	-0.010%	-0.010%	-4.385%	-0.59	0.50	0.50
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.59	110.59	0.006%	-0.022%	-0.022%	-0.297%	-0.59	0.96	0.96
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.75	103.75	0.008%	-0.015%	-0.015%	-0.125%	-0.55	2.39	2.40
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.59	101.57	0.021%	-0.117%	-0.117%	1.201%	-0.52	3.00	3.02
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.48	117.45	0.023%	-0.155%	-0.155%	-1.853%	-0.50	3.22	3.24
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.08	119.05	0.027%	-0.253%	-0.253%	-0.357%	-0.43	4.13	4.15
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.50	134.30	0.144%	-0.213%	-0.213%	-0.347%	-0.33	4.80	4.82
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.70	108.46	0.216%	-0.297%	-0.297%	4.889%	-0.25	6.38	6.40
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.08	108.80	0.263%	-0.248%	-0.248%	8.416%	-0.11	8.28	8.29
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.17	110.84	0.297%	-0.253%	-0.253%		-0.02	9.13	9.13
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.60	125.22	0.305%	-0.456%	-0.456%	9.235%	0.07	9.53	9.52
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.34	113.80	0.471%	-0.553%	-0.553%	12.338%	0.15	10.64	10.63
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.99	113.37	0.550%	-0.699%	-0.699%	14.310%	0.29	12.55	12.52
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.15	120.22	0.778%	-1.053%	-1.053%	17.555%	0.48	15.49	15.42

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.24	131.04	0.922%	-1.611%	-1.611%	23.266%	0.67	20.69	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.35	116.80	1.321%	-1.865%	-1.865%		0.84	25.16	24.95