

Euronext Dublin - Daily Bond Index Report

Wednesday 16 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Oct-2019	Previous Close Value 15-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.31	118.71	-0.343%	-0.88%	-0.88%	4.68%	18.31%	7.98	7.96	0.25
All Bond Index (Return)	214.52	215.24	-0.333%	-0.78%	-0.78%	4.81%	114.52%	7.98	7.96	0.25
Under 3 Bond Index (Clean)	78.44	78.47	-0.036%	-0.19%	-0.19%	-3.40%	-21.56%	1.17	1.17	-0.55
Under 3 Bond Index (Return)	140.16	140.20	-0.026%	-0.04%	-0.04%	-1.55%	40.16%	1.17	1.17	-0.55
Under 5 Bond Index (Clean)	93.00	93.07	-0.077%	-0.30%	-0.30%	-2.20%	-7.00%	2.30	2.31	-0.47
Under 5 Bond Index (Return)	166.96	167.08	-0.068%	-0.17%	-0.17%	-0.87%	66.96%	2.30	2.31	-0.47
Under 10 Bond Index (Clean)	107.89	108.09	-0.187%	-0.46%	-0.46%	0.35%	7.89%	4.44	4.45	-0.22
Under 10 Bond Index (Return)	192.21	192.55	-0.178%	-0.35%	-0.35%	0.65%	92.21%	4.44	4.45	-0.22
5 Plus Bond Index (Clean)	142.01	142.69	-0.483%	-1.20%	-1.20%	9.61%	42.01%	11.01	10.98	0.33
5 Plus Bond Index (Return)	255.20	256.41	-0.474%	-1.11%	-1.11%	9.00%	155.20%	11.01	10.98	0.33
10 Plus Bond Index (Clean)	162.60	163.68	-0.662%	-1.79%	-1.79%	16.04%	62.60%	15.29	15.21	0.54
10 Plus Bond Index (Return)	305.08	307.09	-0.654%	-1.71%	-1.71%	15.80%	205.08%	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	102.55	2.23	181	104.78	0.00	10,600	10,870	11107
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.59	4.97	363	110.57	0.00	6,480	6,842	7164
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.23	0.47	215	103.70	0.00	6,828	7,048	7081
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.50	0.00	363	101.50	0.00	5,100	5,176	5176
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.13	2.24	210	117.37	0.00	7,006	8,066	8223
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.93	1.98	212	118.91	0.00	8,031	9,391	9549
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.04	3.21	217	134.25	0.00	11,490	15,056	15425
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.02	0.42	154	108.44	0.00	11,319	12,226	12274
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.24	0.38	154	108.62	0.00	8,322	9,007	9039
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.24	0.46	154	110.70	0.00	7,688	8,475	8510
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.12	1.01	154	125.13	0.00	9,402	11,669	11765
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.05	0.78	212	113.83	0.00	5,000	5,652	5692
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.91	0.55	154	113.46	0.00	4,400	4,968	4992
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.44	0.72	154	120.15	0.00	5,715	6,826	6867
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.77	1.32	240	131.09	0.00	8,596	11,155	11268
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.51	0.63	153	117.13	0.00	4,000	4,660	4685

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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 16-Oct-2019	Previous Index Price 15-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.55	102.57	-0.024%	-0.214%	-0.214%	-3.680%	-0.57	0.50	0.50
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.59	105.64	-0.041%	-0.258%	-0.258%	-3.964%	-0.56	1.00	1.01
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.23	103.29	-0.050%	-0.098%	-0.098%	-0.019%	-0.53	2.38	2.40
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.50	101.59	-0.090%	-0.206%	-0.206%	1.111%	-0.50	3.00	3.02
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.13	115.25	-0.102%	-0.398%	-0.398%	-1.324%	-0.48	3.22	3.24
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.93	117.12	-0.158%	-0.533%	-0.533%	0.066%	-0.39	4.13	4.14
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	131.04	131.30	-0.203%	-0.589%	-0.589%	0.274%	-0.29	4.80	4.81
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.02	108.28	-0.244%	-0.579%	-0.579%	4.860%	-0.21	6.38	6.39
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.24	108.71	-0.432%	-0.714%	-0.714%	8.177%	-0.06	8.28	8.28
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.24	110.71	-0.423%	-0.716%	-0.716%		0.03	9.13	9.12
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.12	124.59	-0.380%	-0.916%	-0.916%	9.368%	0.11	9.52	9.51
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.05	113.56	-0.450%	-1.052%	-1.052%	11.361%	0.19	10.64	10.62
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.91	113.45	-0.471%	-1.215%	-1.215%	14.269%	0.33	12.55	12.51
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.44	120.44	-0.834%	-1.941%	-1.941%	17.089%	0.54	15.48	15.39
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.77	130.93	-0.888%	-2.561%	-2.561%	22.926%	0.71	20.66	20.51
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.51	117.72	-1.031%	-2.937%	-2.937%		0.88	25.12	24.90

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Oct-2019	Previous Index Price 15-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.78	104.79	-0.012%	-0.022%	-0.022%	-4.397%	-0.57	0.50	0.50
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.57	110.59	-0.026%	-0.048%	-0.048%	-0.323%	-0.56	1.00	1.01
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.70	103.75	-0.048%	-0.064%	-0.064%	-0.173%	-0.53	2.38	2.40
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.50	101.59	-0.090%	-0.206%	-0.206%	1.111%	-0.50	3.00	3.02
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.37	117.48	-0.091%	-0.246%	-0.246%	-1.942%	-0.48	3.22	3.24
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.91	119.08	-0.147%	-0.400%	-0.400%	-0.504%	-0.39	4.13	4.14
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.25	134.50	-0.188%	-0.401%	-0.401%	-0.535%	-0.29	4.80	4.81
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.44	108.70	-0.241%	-0.538%	-0.538%	4.637%	-0.21	6.38	6.39
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.62	109.08	-0.428%	-0.675%	-0.675%	7.952%	-0.06	8.28	8.28
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.70	111.17	-0.418%	-0.670%	-0.670%		0.03	9.13	9.12
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.13	125.60	-0.371%	-0.825%	-0.825%	8.830%	0.11	9.52	9.51
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.83	114.34	-0.443%	-0.994%	-0.994%	11.840%	0.19	10.64	10.62
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.46	113.99	-0.466%	-1.161%	-1.161%	13.778%	0.33	12.55	12.51
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.15	121.15	-0.826%	-1.870%	-1.870%	16.583%	0.54	15.48	15.39

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.09	132.24	-0.876%	-2.472%	-2.472%	22.186%	0.71	20.66	20.51
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.13	118.35	-1.023%	-2.869%	-2.869%		0.88	25.12	24.90