

Euronext Dublin - Daily Bond Index Report

Thursday 17 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Oct-2019	Previous Close Value 16-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.24	118.31	-0.057%	-0.94%	-0.94%	4.62%	18.24%	7.97	7.95	0.26
All Bond Index (Return)	214.42	214.52	-0.050%	-0.83%	-0.83%	4.76%	114.42%	7.97	7.95	0.26
Under 3 Bond Index (Clean)	78.41	78.44	-0.034%	-0.23%	-0.23%	-3.44%	-21.59%	1.16	1.17	-0.54
Under 3 Bond Index (Return)	140.12	140.16	-0.024%	-0.07%	-0.07%	-1.57%	40.12%	1.16	1.17	-0.54
Under 5 Bond Index (Clean)	92.95	93.00	-0.047%	-0.35%	-0.35%	-2.24%	-7.05%	2.29	2.30	-0.46
Under 5 Bond Index (Return)	166.90	166.96	-0.038%	-0.20%	-0.20%	-0.91%	66.90%	2.29	2.30	-0.46
Under 10 Bond Index (Clean)	107.82	107.89	-0.062%	-0.52%	-0.52%	0.29%	7.82%	4.44	4.45	-0.21
Under 10 Bond Index (Return)	192.11	192.21	-0.054%	-0.40%	-0.40%	0.60%	92.11%	4.44	4.45	-0.21
5 Plus Bond Index (Clean)	141.92	142.01	-0.062%	-1.26%	-1.26%	9.55%	41.92%	11.00	10.97	0.34
5 Plus Bond Index (Return)	255.06	255.20	-0.056%	-1.17%	-1.17%	8.94%	155.06%	11.00	10.97	0.34
10 Plus Bond Index (Clean)	162.52	162.60	-0.047%	-1.83%	-1.83%	15.98%	62.52%	15.28	15.20	0.54
10 Plus Bond Index (Return)	304.95	305.08	-0.042%	-1.75%	-1.75%	15.75%	204.95%	15.28	15.20	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	102.52	2.24	182	104.77	0.00	10,600	10,868	11106
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.53	4.99	364	110.52	0.00	6,480	6,838	7161
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.20	0.47	216	103.68	0.00	6,828	7,046	7079
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.48	0.00	364	101.48	0.00	5,100	5,175	5175
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.05	2.26	211	117.31	0.00	7,006	8,060	8218
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.84	1.98	213	118.82	0.00	8,031	9,383	9542
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.95	3.23	218	134.18	0.00	11,490	15,047	15417
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.96	0.43	155	108.38	0.00	11,319	12,219	12267
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.13	0.38	155	108.51	0.00	8,322	8,998	9030
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.12	0.47	155	110.58	0.00	7,688	8,465	8501
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.07	1.02	155	125.09	0.00	9,402	11,665	11761
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.03	0.79	213	113.82	0.00	5,000	5,651	5691
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.82	0.55	155	113.37	0.00	4,400	4,964	4988
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.33	0.72	155	120.05	0.00	5,715	6,820	6861
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.72	1.32	241	131.05	0.00	8,596	11,151	11265
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.46	0.63	154	117.10	0.00	4,000	4,658	4684

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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 17-Oct-2019	Previous Index Price 16-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.52	102.55	-0.023%	-0.237%	-0.237%	-3.703%	-0.60	0.49	0.49
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.53	105.59	-0.056%	-0.314%	-0.314%	-4.017%	-0.55	0.99	1.00
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.20	103.23	-0.030%	-0.128%	-0.128%	-0.049%	-0.52	2.38	2.39
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.48	101.50	-0.021%	-0.227%	-0.227%	1.090%	-0.49	2.99	3.01
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.05	115.13	-0.066%	-0.464%	-0.464%	-1.389%	-0.47	3.21	3.23
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.84	116.93	-0.080%	-0.612%	-0.612%	-0.015%	-0.38	4.12	4.14
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.95	131.04	-0.065%	-0.653%	-0.653%	0.209%	-0.29	4.79	4.80
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.96	108.02	-0.056%	-0.634%	-0.634%	4.802%	-0.20	6.37	6.38
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.13	108.24	-0.095%	-0.808%	-0.808%	8.074%	-0.05	8.27	8.27
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.12	110.24	-0.109%	-0.824%	-0.824%		0.04	9.12	9.12
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.07	124.12	-0.038%	-0.953%	-0.953%	9.327%	0.11	9.52	9.50
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.03	113.05	-0.017%	-1.069%	-1.069%	11.342%	0.19	10.63	10.61
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.82	112.91	-0.081%	-1.295%	-1.295%	14.176%	0.33	12.54	12.50
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.33	119.44	-0.086%	-2.025%	-2.025%	16.988%	0.54	15.47	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.72	129.77	-0.035%	-2.596%	-2.596%	22.882%	0.71	20.65	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.46	116.51	-0.038%	-2.973%	-2.973%		0.88	25.11	24.89

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 17-Oct-2019	Previous Index Price 16-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.77	104.78	-0.010%	-0.032%	-0.032%	-4.407%	-0.60	0.49	0.49
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.52	110.57	-0.042%	-0.089%	-0.089%	-0.364%	-0.55	0.99	1.00
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.68	103.70	-0.028%	-0.092%	-0.092%	-0.201%	-0.52	2.38	2.39
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.48	101.50	-0.021%	-0.227%	-0.227%	1.090%	-0.49	2.99	3.01
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.31	117.37	-0.055%	-0.301%	-0.301%	-1.997%	-0.47	3.21	3.23
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.82	118.91	-0.071%	-0.471%	-0.471%	-0.575%	-0.38	4.12	4.14
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.18	134.25	-0.052%	-0.453%	-0.453%	-0.587%	-0.29	4.79	4.80
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.38	108.44	-0.052%	-0.589%	-0.589%	4.583%	-0.20	6.37	6.38
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.51	108.62	-0.093%	-0.767%	-0.767%	7.852%	-0.05	8.27	8.27
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.58	110.70	-0.106%	-0.775%	-0.775%		0.04	9.12	9.12
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.09	125.13	-0.033%	-0.858%	-0.858%	8.794%	0.11	9.52	9.50
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.82	113.83	-0.013%	-1.007%	-1.007%	11.825%	0.19	10.63	10.61
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.37	113.46	-0.077%	-1.237%	-1.237%	13.690%	0.33	12.54	12.50
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.05	120.15	-0.082%	-1.950%	-1.950%	16.488%	0.54	15.47	15.38

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.05	131.09	-0.031%	-2.502%	-2.502%	22.149%	0.71	20.65	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.10	117.13	-0.033%	-2.901%	-2.901%		0.88	25.11	24.89