

Euronext Dublin - Daily Bond Index Report

Friday 18 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 18-Oct-2019	Previous Close Value 17-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.21	118.24	-0.023%	-0.96%	-0.96%	4.60%	18.21%	7.97	7.95	0.26
All Bond Index (Return)	214.38	214.42	-0.016%	-0.84%	-0.84%	4.74%	114.38%	7.97	7.95	0.26
Under 3 Bond Index (Clean)	78.42	78.41	0.004%	-0.22%	-0.22%	-3.43%	-21.58%	1.16	1.16	-0.56
Under 3 Bond Index (Return)	140.14	140.12	0.014%	-0.05%	-0.05%	-1.56%	40.14%	1.16	1.16	-0.56
Under 5 Bond Index (Clean)	92.95	92.95	-0.006%	-0.35%	-0.35%	-2.25%	-7.05%	2.29	2.30	-0.46
Under 5 Bond Index (Return)	166.90	166.90	0.002%	-0.20%	-0.20%	-0.91%	66.90%	2.29	2.30	-0.46
Under 10 Bond Index (Clean)	107.80	107.82	-0.021%	-0.54%	-0.54%	0.26%	7.80%	4.43	4.44	-0.21
Under 10 Bond Index (Return)	192.08	192.11	-0.015%	-0.42%	-0.42%	0.58%	92.08%	4.43	4.44	-0.21
5 Plus Bond Index (Clean)	141.87	141.92	-0.031%	-1.29%	-1.29%	9.51%	41.87%	11.00	10.97	0.34
5 Plus Bond Index (Return)	254.99	255.06	-0.026%	-1.19%	-1.19%	8.91%	154.99%	11.00	10.97	0.34
10 Plus Bond Index (Clean)	162.48	162.52	-0.025%	-1.86%	-1.86%	15.95%	62.48%	15.28	15.20	0.54
10 Plus Bond Index (Return)	304.89	304.95	-0.020%	-1.77%	-1.77%	15.73%	204.89%	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	102.54	2.26	183	104.79	0.00	10,600	10,869	11108
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.53	0.00	0	105.53	5.00	6,480	6,838	7162
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.20	0.48	217	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	0	101.48	0.00	5,100	5,175	5175
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.02	2.27	212	117.29	0.00	7,006	8,058	8217
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.81	1.99	214	118.81	0.00	8,031	9,381	9541
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.89	3.24	219	134.13	0.00	11,490	15,040	15412
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.93	0.43	156	108.35	0.00	11,319	12,216	12264
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.09	0.39	156	108.47	0.00	8,322	8,995	9027
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.08	0.47	156	110.55	0.00	7,688	8,463	8499
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.98	1.03	156	125.00	0.00	9,402	11,656	11752
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.95	0.79	214	113.75	0.00	5,000	5,648	5687
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.77	0.56	156	113.33	0.00	4,400	4,962	4986
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.30	0.73	156	120.02	0.00	5,715	6,818	6859
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.76	1.33	242	131.09	0.00	8,596	11,155	11269
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.52	0.64	155	117.16	0.00	4,000	4,661	4686

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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 18-Oct-2019	Previous Index Price 17-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.54	102.52	0.014%	-0.224%	-0.224%	-3.689%	-0.66	0.49	0.49
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.53	105.53	-0.005%	-0.318%	-0.318%	-4.022%	-0.56	0.99	1.00
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.20	103.20	-0.002%	-0.130%	-0.130%	-0.051%	-0.52	2.37	2.39
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.48	101.48	-0.003%	-0.230%	-0.230%	1.087%	-0.49	2.99	3.00
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.02	115.05	-0.024%	-0.488%	-0.488%	-1.413%	-0.46	3.21	3.22
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.81	116.84	-0.021%	-0.633%	-0.633%	-0.035%	-0.38	4.12	4.13
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.89	130.95	-0.046%	-0.699%	-0.699%	0.163%	-0.28	4.78	4.80
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.93	107.96	-0.027%	-0.661%	-0.661%	4.773%	-0.20	6.37	6.38
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.09	108.13	-0.043%	-0.851%	-0.851%	8.027%	-0.04	8.26	8.27
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.08	110.12	-0.032%	-0.856%	-0.856%		0.04	9.12	9.11
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.98	124.07	-0.077%	-1.030%	-1.030%	9.242%	0.12	9.51	9.50
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.95	113.03	-0.066%	-1.134%	-1.134%	11.268%	0.20	10.63	10.61
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.77	112.82	-0.043%	-1.337%	-1.337%	14.128%	0.34	12.54	12.49
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.30	119.33	-0.030%	-2.055%	-2.055%	16.952%	0.55	15.46	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.76	129.72	0.031%	-2.566%	-2.566%	22.920%	0.71	20.65	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.52	116.46	0.053%	-2.922%	-2.922%		0.88	25.11	24.89

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 18-Oct-2019	Previous Index Price 17-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.79	104.77	0.025%	-0.008%	-0.008%	-4.383%	-0.66	0.49	0.49
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.53	110.52	-4.516%	-4.601%	-4.601%	-4.864%	-0.56	0.99	1.00
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.68	103.68	0.001%	-0.091%	-0.091%	-0.200%	-0.52	2.37	2.39
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.48	101.48	-0.003%	-0.230%	-0.230%	1.087%	-0.49	2.99	3.00
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.29	117.31	-0.015%	-0.316%	-0.316%	-2.012%	-0.46	3.21	3.22
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.81	118.82	-0.013%	-0.483%	-0.483%	-0.587%	-0.38	4.12	4.13
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.13	134.18	-0.034%	-0.486%	-0.486%	-0.620%	-0.28	4.78	4.80
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.35	108.38	-0.025%	-0.614%	-0.614%	4.557%	-0.20	6.37	6.38
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.47	108.51	-0.041%	-0.807%	-0.807%	7.808%	-0.04	8.26	8.27
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.55	110.58	-0.029%	-0.804%	-0.804%		0.04	9.12	9.11
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.00	125.09	-0.071%	-0.928%	-0.928%	8.717%	0.12	9.51	9.50
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.75	113.82	-0.062%	-1.069%	-1.069%	11.756%	0.20	10.63	10.61
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.33	113.37	-0.040%	-1.276%	-1.276%	13.645%	0.34	12.54	12.49
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.02	120.05	-0.027%	-1.976%	-1.976%	16.457%	0.55	15.46	15.38

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.09	131.05	0.034%	-2.469%	-2.469%	22.191%	0.71	20.65	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.16	117.10	0.056%	-2.847%	-2.847%		0.88	25.11	24.89