

Euronext Dublin - Daily Bond Index Report

Tuesday 22 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-Oct-2019	Previous Close Value 21-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.27	118.11	0.139%	-0.91%	-0.91%	4.65%	18.27%	7.99	7.96	0.25
All Bond Index (Return)	214.03	213.73	0.143%	-1.00%	-1.00%	4.57%	114.03%	7.99	7.96	0.25
Under 3 Bond Index (Clean)	78.39	78.41	-0.018%	-0.25%	-0.25%	-3.46%	-21.61%	1.47	1.47	-0.53
Under 3 Bond Index (Return)	138.66	138.67	-0.009%	-1.11%	-1.11%	-2.60%	38.66%	1.47	1.47	-0.53
Under 5 Bond Index (Clean)	92.93	92.94	-0.013%	-0.37%	-0.37%	-2.27%	-7.07%	2.29	2.30	-0.46
Under 5 Bond Index (Return)	165.80	165.81	-0.004%	-0.86%	-0.86%	-1.56%	65.80%	2.29	2.30	-0.46
Under 10 Bond Index (Clean)	107.80	107.78	0.018%	-0.54%	-0.54%	0.27%	7.80%	4.44	4.45	-0.21
Under 10 Bond Index (Return)	191.47	191.42	0.024%	-0.73%	-0.73%	0.26%	91.47%	4.44	4.45	-0.21
5 Plus Bond Index (Clean)	142.00	141.69	0.219%	-1.20%	-1.20%	9.61%	42.00%	11.00	10.97	0.33
5 Plus Bond Index (Return)	255.26	254.69	0.222%	-1.09%	-1.09%	9.02%	155.26%	11.00	10.97	0.33
10 Plus Bond Index (Clean)	162.72	162.09	0.389%	-1.71%	-1.71%	16.12%	62.72%	15.27	15.19	0.53
10 Plus Bond Index (Return)	305.39	304.20	0.390%	-1.61%	-1.61%	15.91%	205.39%	15.27	15.19	0.53

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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	102.49	2.31	187	104.79	0.00	10,600	10,864	11108
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.51	0.06	4	105.56	0.00	6,480	6,837	6840
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.19	0.48	221	103.67	0.00	6,828	7,045	7078
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.46	0.00	4	101.46	0.00	5,100	5,174	5174
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.99	2.31	216	117.30	0.00	7,006	8,056	8218
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.82	2.03	218	118.85	0.00	8,031	9,382	9545
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.81	3.30	223	134.11	0.00	11,490	15,031	15410
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.91	0.44	160	108.34	0.00	11,319	12,214	12263
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.23	0.40	160	108.62	0.00	8,322	9,006	9039
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.23	0.48	160	110.71	0.00	7,688	8,474	8511
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.18	1.05	160	125.23	0.00	9,402	11,675	11774
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.13	0.81	218	113.93	0.00	5,000	5,656	5697
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.86	0.57	160	113.43	0.00	4,400	4,966	4991
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.52	0.75	160	120.27	0.00	5,715	6,831	6873
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.93	1.35	246	131.28	0.00	8,596	11,169	11284
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.71	0.65	159	117.37	0.00	4,000	4,669	4695

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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 22-Oct-2019	Previous Index Price 21-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.49	102.50	-0.008%	-0.272%	-0.272%	-3.736%	-0.61	0.48	0.49
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.51	105.52	-0.009%	-0.338%	-0.338%	-4.041%	-0.57	0.98	0.99
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.19	103.21	-0.026%	-0.142%	-0.142%	-0.064%	-0.52	2.37	2.38
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.46	101.49	-0.035%	-0.247%	-0.247%	1.070%	-0.48	2.98	3.00
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.99	115.01	-0.014%	-0.516%	-0.516%	-1.442%	-0.46	3.20	3.22
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.82	116.81	0.004%	-0.629%	-0.629%	-0.031%	-0.38	4.11	4.13
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.81	130.83	-0.012%	-0.759%	-0.759%	0.102%	-0.27	4.78	4.79
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.91	107.91	-0.001%	-0.679%	-0.679%	4.754%	-0.20	6.36	6.38
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.23	108.09	0.129%	-0.721%	-0.721%	8.169%	-0.06	8.26	8.26
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.23	110.07	0.149%	-0.721%	-0.721%		0.03	9.11	9.11
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.18	123.91	0.218%	-0.869%	-0.869%	9.420%	0.10	9.51	9.50
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.13	112.81	0.283%	-0.984%	-0.984%	11.438%	0.19	10.62	10.60
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.86	112.52	0.303%	-1.257%	-1.257%	14.220%	0.33	12.53	12.49
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.52	119.06	0.386%	-1.870%	-1.870%	17.173%	0.53	15.46	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.93	129.21	0.554%	-2.443%	-2.443%	23.075%	0.71	20.65	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.71	115.97	0.644%	-2.764%	-2.764%		0.87	25.11	24.89

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 22-Oct-2019	Previous Index Price 21-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.79	104.79	0.004%	-0.009%	-0.009%	-4.384%	-0.61	0.48	0.49
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.56	105.56	0.003%	-4.572%	-4.572%	-4.834%	-0.57	0.98	0.99
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.67	103.70	-0.024%	-0.095%	-0.095%	-0.205%	-0.52	2.37	2.38
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.46	101.49	-0.035%	-0.247%	-0.247%	1.070%	-0.48	2.98	3.00
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.30	117.30	-0.005%	-0.309%	-0.309%	-2.004%	-0.46	3.20	3.22
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.85	118.83	0.013%	-0.447%	-0.447%	-0.551%	-0.38	4.11	4.13
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.11	134.11	-0.001%	-0.502%	-0.502%	-0.636%	-0.27	4.78	4.79
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.34	108.34	0.002%	-0.622%	-0.622%	4.548%	-0.20	6.36	6.38
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.62	108.48	0.131%	-0.668%	-0.668%	7.959%	-0.06	8.26	8.26
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.71	110.55	0.151%	-0.660%	-0.660%		0.03	9.11	9.11
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.23	124.96	0.222%	-0.747%	-0.747%	8.915%	0.10	9.51	9.50
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.93	113.61	0.283%	-0.907%	-0.907%	11.938%	0.19	10.62	10.60
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.43	113.09	0.305%	-1.184%	-1.184%	13.752%	0.33	12.53	12.49
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.27	119.80	0.386%	-1.777%	-1.777%	16.694%	0.53	15.46	15.38

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.28	130.55	0.552%	-2.331%	-2.331%	22.363%	0.71	20.65	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.37	116.62	0.644%	-2.677%	-2.677%		0.87	25.11	24.89