

Euronext Dublin - Daily Bond Index Report

Wednesday 23 October, 2019



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Bond Indices Performance

| Index | Close Value 23-Oct-2019 | Previous Close Value 22-Oct-2019 | % Change | Performance | | | Since Inception 30-June-04 | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | | | | |
| All Bond Index (Clean) | 118.38 | 118.27 | 0.096% | -0.82% | -0.82% | 4.75% | 18.38% | 7.99 | 7.97 | 0.24 |
| All Bond Index (Return) | 214.25 | 214.03 | 0.101% | -0.90% | -0.90% | 4.68% | 114.25% | 7.99 | 7.97 | 0.24 |
| Under 3 Bond Index (Clean) | 78.38 | 78.39 | -0.013% | -0.27% | -0.27% | -3.48% | -21.62% | 1.46 | 1.47 | -0.52 |
| Under 3 Bond Index (Return) | 138.65 | 138.66 | -0.004% | -1.11% | -1.11% | -2.60% | 38.65% | 1.46 | 1.47 | -0.52 |
| Under 5 Bond Index (Clean) | 92.92 | 92.93 | -0.010% | -0.38% | -0.38% | -2.28% | -7.08% | 2.29 | 2.30 | -0.46 |
| Under 5 Bond Index (Return) | 165.80 | 165.80 | -0.001% | -0.86% | -0.86% | -1.57% | 65.80% | 2.29 | 2.30 | -0.46 |
| Under 10 Bond Index (Clean) | 107.82 | 107.80 | 0.012% | -0.53% | -0.53% | 0.28% | 7.82% | 4.44 | 4.45 | -0.22 |
| Under 10 Bond Index (Return) | 191.50 | 191.47 | 0.019% | -0.71% | -0.71% | 0.28% | 91.50% | 4.44 | 4.45 | -0.22 |
| 5 Plus Bond Index (Clean) | 142.21 | 142.00 | 0.151% | -1.05% | -1.05% | 9.77% | 42.21% | 11.01 | 10.98 | 0.32 |
| 5 Plus Bond Index (Return) | 255.65 | 255.26 | 0.155% | -0.94% | -0.94% | 9.19% | 155.65% | 11.01 | 10.98 | 0.32 |
| 10 Plus Bond Index (Clean) | 163.16 | 162.72 | 0.267% | -1.45% | -1.45% | 16.44% | 63.16% | 15.29 | 15.21 | 0.51 |
| 10 Plus Bond Index (Return) | 306.21 | 305.39 | 0.269% | -1.35% | -1.35% | 16.23% | 206.21% | 15.29 | 15.21 | 0.51 |

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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 | 102.48 | 2.32 | 188 | 104.80 | 0.00 | 10,600 | 10,863 | 11109 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 18-Oct-20 | 5.00% | Annual | 105.49 | 0.07 | 5 | 105.56 | 0.00 | 6,480 | 6,836 | 6840 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 15-Mar-22 | 0.80% | Annual | 103.18 | 0.49 | 222 | 103.67 | 0.00 | 6,828 | 7,045 | 7078 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 18-Oct-22 | 0.00% | Annual | 101.42 | 0.00 | 5 | 101.42 | 0.00 | 5,100 | 5,173 | 5173 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 20-Mar-23 | 3.90% | Annual | 114.98 | 2.32 | 217 | 117.30 | 0.00 | 7,006 | 8,055 | 8218 |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024 | 18-Mar-24 | 3.40% | Annual | 116.82 | 2.04 | 219 | 118.86 | 0.00 | 8,031 | 9,382 | 9546 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 13-Mar-25 | 5.40% | Annual | 130.79 | 3.31 | 224 | 134.11 | 0.00 | 11,490 | 15,029 | 15409 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 15-May-26 | 1.00% | Annual | 107.95 | 0.44 | 161 | 108.39 | 0.00 | 11,319 | 12,219 | 12269 |
| IE00BDHDP44 | BDHDP44 | 0.9% Treasury Bond 2028 | 15-May-28 | 0.90% | Annual | 108.32 | 0.40 | 161 | 108.71 | 0.00 | 8,322 | 9,014 | 9047 |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029 | 15-May-29 | 1.10% | Annual | 110.30 | 0.49 | 161 | 110.79 | 0.00 | 7,688 | 8,480 | 8517 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 15-May-30 | 2.40% | Annual | 124.29 | 1.06 | 161 | 125.35 | 0.00 | 9,402 | 11,685 | 11785 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 18-Mar-31 | 1.35% | Annual | 113.30 | 0.81 | 219 | 114.11 | 0.00 | 5,000 | 5,665 | 5706 |
| IE00BFZRP202 | BFZRP20 | 1.30% Treasury Bond 2033 | 15-May-33 | 1.30% | Annual | 113.08 | 0.57 | 161 | 113.65 | 0.00 | 4,400 | 4,975 | 5001 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 15-May-37 | 1.70% | Annual | 119.85 | 0.75 | 161 | 120.60 | 0.00 | 5,715 | 6,850 | 6893 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 18-Feb-45 | 2.00% | Annual | 130.49 | 1.35 | 247 | 131.84 | 0.00 | 8,596 | 11,217 | 11333 |
| IE00BH3SQB22 | BH3SQB2 | 1.5% Treasury Bond 2050 | 15-May-50 | 1.50% | Annual | 117.33 | 0.66 | 160 | 117.99 | 0.00 | 4,000 | 4,693 | 4719 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 23-Oct-2019 | Previous Index Price 22-Oct-2019 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|----------------------------------|----------------------------|--|----------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 102.48 | 102.49 | -0.007% | -0.279% | -0.279% | -3.743% | -0.63 | 0.48 | 0.48 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 105.49 | 105.51 | -0.013% | -0.351% | -0.351% | -4.054% | -0.57 | 0.98 | 0.99 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.18 | 103.19 | -0.006% | -0.148% | -0.148% | -0.070% | -0.52 | 2.37 | 2.38 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 101.42 | 101.46 | -0.034% | -0.281% | -0.281% | 1.035% | -0.47 | 2.98 | 3.00 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 114.98 | 114.99 | -0.010% | -0.526% | -0.526% | -1.451% | -0.46 | 3.20 | 3.22 |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024 | 116.82 | 116.82 | 0.002% | -0.627% | -0.627% | -0.029% | -0.39 | 4.11 | 4.13 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 130.79 | 130.81 | -0.013% | -0.772% | -0.772% | 0.089% | -0.27 | 4.78 | 4.79 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 107.95 | 107.91 | 0.041% | -0.639% | -0.639% | 4.797% | -0.20 | 6.36 | 6.37 |
| IE00BDHDP44 | BDHDP44 | 0.9% Treasury Bond 2028 | 108.32 | 108.23 | 0.083% | -0.638% | -0.638% | 8.259% | -0.07 | 8.26 | 8.26 |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029 | 110.30 | 110.23 | 0.064% | -0.657% | -0.657% | | 0.02 | 9.11 | 9.11 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 124.29 | 124.18 | 0.091% | -0.778% | -0.778% | 9.520% | 0.09 | 9.51 | 9.50 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 113.30 | 113.13 | 0.154% | -0.832% | -0.832% | 11.609% | 0.17 | 10.62 | 10.60 |
| IE00BFZRP202 | BFZRP20 | 1.30% Treasury Bond 2033 | 113.08 | 112.86 | 0.190% | -1.069% | -1.069% | 14.438% | 0.31 | 12.53 | 12.49 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 119.85 | 119.52 | 0.277% | -1.599% | -1.599% | 17.497% | 0.51 | 15.46 | 15.38 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 130.49 | 129.93 | 0.429% | -2.024% | -2.024% | 23.603% | 0.68 | 20.66 | 20.52 |
| IE00BH3SQB22 | BH3SQB2 | 1.5% Treasury Bond 2050 | 117.33 | 116.71 | 0.526% | -2.253% | -2.253% | | 0.85 | 25.13 | 24.91 |

| Return Price Performance | | | Index Price 23-Oct-2019 | Previous Index Price 22-Oct-2019 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|----------------------------------|----------------------------|--|----------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 104.80 | 104.79 | 0.006% | -0.003% | -0.003% | -4.379% | -0.63 | 0.48 | 0.48 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 105.56 | 105.56 | 0.000% | -4.572% | -4.572% | -4.834% | -0.57 | 0.98 | 0.99 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.67 | 103.67 | -0.003% | -0.098% | -0.098% | -0.208% | -0.52 | 2.37 | 2.38 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 101.42 | 101.46 | -0.034% | -0.281% | -0.281% | 1.035% | -0.47 | 2.98 | 3.00 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 117.30 | 117.30 | 0.001% | -0.308% | -0.308% | -2.003% | -0.46 | 3.20 | 3.22 |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024 | 118.86 | 118.85 | 0.009% | -0.438% | -0.438% | -0.542% | -0.39 | 4.11 | 4.13 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 134.11 | 134.11 | -0.001% | -0.503% | -0.503% | -0.637% | -0.27 | 4.78 | 4.79 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 108.39 | 108.34 | 0.043% | -0.579% | -0.579% | 4.593% | -0.20 | 6.36 | 6.37 |
| IE00BDHDP44 | BDHDP44 | 0.9% Treasury Bond 2028 | 108.71 | 108.62 | 0.084% | -0.585% | -0.585% | 8.050% | -0.07 | 8.26 | 8.26 |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029 | 110.79 | 110.71 | 0.067% | -0.593% | -0.593% | | 0.02 | 9.11 | 9.11 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 125.35 | 125.23 | 0.096% | -0.652% | -0.652% | 9.020% | 0.09 | 9.51 | 9.50 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 114.11 | 113.93 | 0.156% | -0.752% | -0.752% | 12.113% | 0.17 | 10.62 | 10.60 |
| IE00BFZRP202 | BFZRP20 | 1.30% Treasury Bond 2033 | 113.65 | 113.43 | 0.192% | -0.994% | -0.994% | 13.970% | 0.31 | 12.53 | 12.49 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 120.60 | 120.27 | 0.279% | -1.504% | -1.504% | 17.019% | 0.51 | 15.46 | 15.38 |

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|--------------|---------|--------------------------|--------|--------|--------|---------|---------|---------|------|-------|-------|
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 131.84 | 131.28 | 0.429% | -1.912% | -1.912% | 22.888% | 0.68 | 20.66 | 20.52 |
| IE00BH3SQB22 | BH3SQB2 | 1.5% Treasury Bond 2050 | 117.99 | 117.37 | 0.527% | -2.163% | -2.163% | | 0.85 | 25.13 | 24.91 |