

Euronext Dublin - Daily Bond Index Report

Friday 25 October, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Oct-2019	Previous Close Value 24-Oct-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.17	118.35	-0.149%	-1.00%	-1.00%	4.56%	18.17%	7.97	7.95	0.26
All Bond Index (Return)	213.89	214.19	-0.141%	-1.07%	-1.07%	4.50%	113.89%	7.97	7.95	0.26
Under 3 Bond Index (Clean)	78.36	78.37	-0.001%	-0.29%	-0.29%	-3.50%	-21.64%	1.45	1.46	-0.53
Under 3 Bond Index (Return)	138.64	138.63	0.006%	-1.12%	-1.12%	-2.61%	38.64%	1.45	1.46	-0.53
Under 5 Bond Index (Clean)	92.89	92.90	-0.010%	-0.41%	-0.41%	-2.31%	-7.11%	2.28	2.29	-0.46
Under 5 Bond Index (Return)	165.78	165.78	-0.002%	-0.87%	-0.87%	-1.58%	65.78%	2.28	2.29	-0.46
Under 10 Bond Index (Clean)	107.74	107.80	-0.053%	-0.60%	-0.60%	0.21%	7.74%	4.43	4.43	-0.21
Under 10 Bond Index (Return)	191.40	191.48	-0.046%	-0.77%	-0.77%	0.23%	91.40%	4.43	4.43	-0.21
5 Plus Bond Index (Clean)	141.84	142.16	-0.222%	-1.31%	-1.31%	9.49%	41.84%	10.98	10.94	0.34
5 Plus Bond Index (Return)	255.01	255.56	-0.215%	-1.18%	-1.18%	8.92%	155.01%	10.98	10.94	0.34
10 Plus Bond Index (Clean)	162.49	163.05	-0.344%	-1.85%	-1.85%	15.96%	62.49%	15.25	15.17	0.54
10 Plus Bond Index (Return)	305.00	306.03	-0.338%	-1.74%	-1.74%	15.77%	205.00%	15.25	15.17	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	102.43	2.34	190	104.77	0.00	10,600	10,857	11106
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.46	0.10	7	105.55	0.00	6,480	6,833	6840
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.19	0.49	224	103.68	0.00	6,828	7,045	7079
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.43	0.00	7	101.43	0.00	5,100	5,173	5173
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.94	2.34	219	117.28	0.00	7,006	8,053	8217
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.78	2.06	221	118.84	0.00	8,031	9,378	9544
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.68	3.34	226	134.03	0.00	11,490	15,016	15400
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.86	0.45	163	108.31	0.00	11,319	12,208	12259
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.13	0.40	163	108.53	0.00	8,322	8,998	9032
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.14	0.49	163	110.63	0.00	7,688	8,467	8505
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.10	1.07	163	125.17	0.00	9,402	11,667	11768
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.15	0.82	221	113.97	0.00	5,000	5,658	5698
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.79	0.58	163	113.37	0.00	4,400	4,963	4988
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.41	0.76	163	120.17	0.00	5,715	6,824	6868
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.55	1.36	249	130.92	0.00	8,596	11,136	11254
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.36	0.67	162	117.02	0.00	4,000	4,654	4681

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Bond Index Constituent

Clean Price Performance			Index Price 25-Oct-2019	Previous Index Price 24-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	102.43	102.43	-0.003%	-0.333%	-0.333%	-3.795%	-0.63	0.47	0.47
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.46	105.47	-0.008%	-0.384%	-0.384%	-4.085%	-0.59	0.97	0.98
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.19	103.18	0.009%	-0.143%	-0.143%	-0.065%	-0.53	2.35	2.37
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.43	101.43	-0.002%	-0.272%	-0.272%	1.044%	-0.48	2.97	2.98
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.94	114.97	-0.026%	-0.561%	-0.561%	-1.485%	-0.46	3.19	3.21
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.78	116.81	-0.025%	-0.663%	-0.663%	-0.065%	-0.39	4.10	4.11
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.68	130.74	-0.047%	-0.857%	-0.857%	0.003%	-0.26	4.77	4.78
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.86	107.95	-0.081%	-0.723%	-0.723%	4.708%	-0.19	6.35	6.36
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.13	108.31	-0.164%	-0.813%	-0.813%	8.069%	-0.05	8.25	8.25
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.14	110.30	-0.148%	-0.804%	-0.804%		0.04	9.10	9.09
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.10	124.32	-0.183%	-0.936%	-0.936%	9.345%	0.10	9.49	9.48
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.15	113.31	-0.143%	-0.961%	-0.961%	11.463%	0.18	10.61	10.59
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.79	113.09	-0.271%	-1.324%	-1.324%	14.143%	0.33	12.52	12.47
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.41	119.81	-0.331%	-1.963%	-1.963%	17.062%	0.54	15.45	15.36
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.55	130.25	-0.539%	-2.725%	-2.725%	22.719%	0.72	20.63	20.48
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.36	117.08	-0.620%	-3.061%	-3.061%		0.89	25.09	24.87

Return Price Performance			Index Price 25-Oct-2019	Previous Index Price 24-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	104.77	104.76	0.009%	-0.032%	-0.032%	-4.407%	-0.63	0.47	0.47
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.55	105.55	0.005%	-4.579%	-4.579%	-4.841%	-0.59	0.97	0.98
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.68	103.67	0.011%	-0.090%	-0.090%	-0.199%	-0.53	2.35	2.37
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.43	101.43	-0.002%	-0.272%	-0.272%	1.044%	-0.48	2.97	2.98
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.28	117.30	-0.016%	-0.324%	-0.324%	-2.019%	-0.46	3.19	3.21
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.84	118.86	-0.016%	-0.457%	-0.457%	-0.561%	-0.39	4.10	4.11
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.03	134.07	-0.034%	-0.564%	-0.564%	-0.698%	-0.26	4.77	4.78
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.31	108.39	-0.078%	-0.658%	-0.658%	4.510%	-0.19	6.35	6.36
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.53	108.70	-0.161%	-0.754%	-0.754%	7.867%	-0.05	8.25	8.25
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.63	110.79	-0.144%	-0.734%	-0.734%		0.04	9.10	9.09
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.17	125.39	-0.176%	-0.799%	-0.799%	8.859%	0.10	9.49	9.48
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.97	114.13	-0.139%	-0.875%	-0.875%	11.975%	0.18	10.61	10.59
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.37	113.67	-0.266%	-1.241%	-1.241%	13.686%	0.33	12.52	12.47
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.17	120.56	-0.326%	-1.858%	-1.858%	16.598%	0.54	15.45	15.36

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.92	131.61	-0.529%	-2.598%	-2.598%	22.029%	0.72	20.63	20.48
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.02	117.75	-0.613%	-2.961%	-2.961%		0.89	25.09	24.87