

Euronext Dublin - Daily Bond Index Report

Wednesday 6 November, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 06-Nov-2019	Previous Close Value 05-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.82	117.72	0.081%	-0.64%	-1.29%	4.25%	17.82%	7.92	7.90	0.29
All Bond Index (Return)	213.41	213.23	0.086%	-0.60%	-1.29%	4.27%	113.41%	7.92	7.90	0.29
Under 3 Bond Index (Clean)	78.24	78.25	-0.013%	-0.11%	-0.45%	-3.65%	-21.76%	1.43	1.43	-0.49
Under 3 Bond Index (Return)	138.55	138.56	-0.005%	-0.06%	-1.19%	-2.67%	38.55%	1.43	1.43	-0.49
Under 5 Bond Index (Clean)	92.73	92.75	-0.020%	-0.15%	-0.59%	-2.48%	-7.27%	2.25	2.26	-0.43
Under 5 Bond Index (Return)	165.65	165.67	-0.013%	-0.10%	-0.95%	-1.65%	65.65%	2.25	2.26	-0.43
Under 10 Bond Index (Clean)	107.52	107.54	-0.016%	-0.33%	-0.80%	0.01%	7.52%	4.40	4.40	-0.18
Under 10 Bond Index (Return)	191.17	191.19	-0.009%	-0.28%	-0.89%	0.11%	91.17%	4.40	4.40	-0.18
5 Plus Bond Index (Clean)	141.33	141.14	0.135%	-0.89%	-1.67%	9.09%	41.33%	10.94	10.90	0.37
5 Plus Bond Index (Return)	254.25	253.90	0.138%	-0.86%	-1.48%	8.59%	154.25%	10.94	10.90	0.37
10 Plus Bond Index (Clean)	161.68	161.23	0.280%	-1.28%	-2.34%	15.38%	61.68%	15.20	15.12	0.57
10 Plus Bond Index (Return)	303.64	302.79	0.282%	-1.24%	-2.17%	15.25%	203.64%	15.20	15.12	0.57

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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	102.25	2.49	202	104.74	0.00	10,600	10,839	11103
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.20	0.26	19	105.46	0.00	6,480	6,816	6833
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.05	0.52	236	103.57	0.00	6,828	7,036	7071
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.37	0.00	19	101.37	0.00	5,100	5,170	5170
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.72	2.47	231	117.19	0.00	7,006	8,037	8210
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.53	2.17	233	118.70	0.00	8,031	9,359	9533
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.36	3.52	238	133.88	0.00	11,490	14,978	15383
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.59	0.48	175	108.07	0.00	11,319	12,178	12232
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.95	0.43	175	108.38	0.00	8,322	8,983	9019
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.91	0.53	175	110.44	0.00	7,688	8,449	8490
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.75	1.15	175	124.90	0.00	9,402	11,634	11742
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.84	0.86	233	113.71	0.00	5,000	5,642	5685
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.46	0.62	175	113.09	0.00	4,400	4,948	4976
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	118.82	0.82	175	119.63	0.00	5,715	6,791	6837
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.52	1.43	261	129.95	0.00	8,596	11,048	11171
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.39	0.72	174	116.10	0.00	4,000	4,615	4644

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 06-Nov-2019	Previous Index Price 05-Nov-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.25	102.26	-0.002%	-0.078%	-0.501%	-3.957%	-0.56	0.44	0.44
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.20	105.21	-0.010%	-0.134%	-0.631%	-4.323%	-0.49	0.94	0.95
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.05	103.08	-0.024%	-0.111%	-0.273%	-0.195%	-0.49	2.33	2.34
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.37	101.39	-0.024%	-0.119%	-0.335%	0.980%	-0.46	2.94	2.96
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.72	114.76	-0.035%	-0.190%	-0.749%	-1.672%	-0.44	3.16	3.18
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.53	116.57	-0.033%	-0.270%	-0.871%	-0.275%	-0.36	4.07	4.09
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.36	130.41	-0.042%	-0.368%	-1.103%	-0.245%	-0.24	4.74	4.75
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.59	107.66	-0.063%	-0.491%	-0.970%	4.447%	-0.16	6.32	6.33
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.95	107.89	0.051%	-0.616%	-0.977%	7.890%	-0.03	8.22	8.22
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.91	109.85	0.054%	-0.656%	-1.012%		0.06	9.07	9.06
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.75	123.63	0.092%	-0.789%	-1.213%	9.040%	0.13	9.46	9.45
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.84	112.72	0.112%	-0.806%	-1.232%	11.159%	0.21	10.58	10.56
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.46	112.25	0.194%	-0.939%	-1.607%	13.815%	0.35	12.49	12.44
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.82	118.46	0.303%	-1.246%	-2.450%	16.481%	0.57	15.41	15.33
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.52	127.94	0.455%	-1.848%	-3.498%	21.743%	0.76	20.58	20.42
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.39	114.70	0.602%	-2.101%	-3.871%		0.92	25.03	24.81

Return Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 06-Nov-2019	Previous Index Price 05-Nov-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.74	104.73	0.010%	-0.006%	-0.056%	-4.430%	-0.56	0.44	0.44
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.46	105.45	0.004%	-0.056%	-4.666%	-4.928%	-0.49	0.94	0.95
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.57	103.59	-0.022%	-0.097%	-0.194%	-0.303%	-0.49	2.33	2.34
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.37	101.39	-0.024%	-0.119%	-0.335%	0.980%	-0.46	2.94	2.96
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.19	117.22	-0.025%	-0.131%	-0.400%	-2.094%	-0.44	3.16	3.18
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.70	118.73	-0.025%	-0.219%	-0.570%	-0.674%	-0.36	4.07	4.09
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.88	133.92	-0.030%	-0.293%	-0.673%	-0.807%	-0.24	4.74	4.75
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.07	108.14	-0.061%	-0.474%	-0.874%	4.283%	-0.16	6.32	6.33
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.38	108.32	0.053%	-0.600%	-0.891%	7.718%	-0.03	8.22	8.22
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.44	110.37	0.056%	-0.637%	-0.909%		0.06	9.07	9.06
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.90	124.78	0.097%	-0.750%	-1.011%	8.626%	0.13	9.46	9.45
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.71	113.58	0.114%	-0.781%	-1.105%	11.715%	0.21	10.58	10.56
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.09	112.87	0.196%	-0.916%	-1.486%	13.404%	0.35	12.49	12.44
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.63	119.27	0.305%	-1.215%	-2.297%	16.077%	0.57	15.41	15.33

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.95	129.37	0.454%	-1.804%	-3.315%	21.130%	0.76	20.58	20.42
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.10	115.41	0.601%	-2.067%	-3.727%		0.92	25.03	24.81