

Euronext Dublin - Daily Bond Index Report

Thursday 14 November, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Nov-2019	Previous Close Value 13-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.73	117.48	0.213%	-0.72%	-1.37%	4.17%	17.73%	7.90	7.88	0.29
All Bond Index (Return)	213.35	212.89	0.216%	-0.63%	-1.32%	4.24%	113.35%	7.90	7.88	0.29
Under 3 Bond Index (Clean)	78.15	78.17	-0.019%	-0.22%	-0.56%	-3.76%	-21.85%	1.40	1.40	-0.47
Under 3 Bond Index (Return)	138.49	138.50	-0.012%	-0.11%	-1.24%	-2.72%	38.49%	1.40	1.40	-0.47
Under 5 Bond Index (Clean)	92.62	92.62	0.002%	-0.27%	-0.70%	-2.59%	-7.38%	2.22	2.23	-0.42
Under 5 Bond Index (Return)	165.57	165.55	0.010%	-0.15%	-1.00%	-1.70%	65.57%	2.22	2.23	-0.42
Under 10 Bond Index (Clean)	107.39	107.30	0.079%	-0.45%	-0.93%	-0.12%	7.39%	4.37	4.38	-0.17
Under 10 Bond Index (Return)	191.03	190.87	0.084%	-0.35%	-0.96%	0.04%	91.03%	4.37	4.38	-0.17
5 Plus Bond Index (Clean)	141.24	140.79	0.325%	-0.95%	-1.73%	9.03%	41.24%	10.92	10.88	0.37
5 Plus Bond Index (Return)	254.19	253.37	0.326%	-0.88%	-1.50%	8.57%	154.19%	10.92	10.88	0.37
10 Plus Bond Index (Clean)	161.73	160.94	0.489%	-1.25%	-2.31%	15.41%	61.73%	15.18	15.10	0.57
10 Plus Bond Index (Return)	303.82	302.34	0.489%	-1.18%	-2.12%	15.32%	203.82%	15.18	15.10	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	102.09	2.59	210	104.68	0.00	10,600	10,822	11096
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.05	0.37	27	105.42	0.00	6,480	6,807	6831
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.99	0.54	244	103.53	0.00	6,828	7,032	7069
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.32	0.00	27	101.32	0.00	5,100	5,168	5168
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.57	2.55	239	117.12	0.00	7,006	8,027	8206
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.39	2.25	241	118.64	0.00	8,031	9,347	9528
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.11	3.64	246	133.75	0.00	11,490	14,950	15368
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.41	0.50	183	107.92	0.00	11,319	12,158	12215
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.84	0.45	183	108.29	0.00	8,322	8,974	9011
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.83	0.55	183	110.38	0.00	7,688	8,443	8485
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.65	1.20	183	124.85	0.00	9,402	11,625	11738
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.74	0.89	241	113.63	0.00	5,000	5,637	5682
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.46	0.65	183	113.11	0.00	4,400	4,948	4977
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	118.78	0.85	183	119.63	0.00	5,715	6,789	6837
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.69	1.47	269	130.16	0.00	8,596	11,062	11189
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.73	0.75	182	116.48	0.00	4,000	4,629	4659

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Bond Index Constituent

Clean Price Performance			Index Price 14-Nov-2019	Previous Index Price 13-Nov-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	102.09	102.15	-0.056%	-0.235%	-0.657%	-4.107%	-0.52	0.41	0.42
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.05	105.10	-0.044%	-0.272%	-0.769%	-4.456%	-0.49	0.92	0.92
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.99	102.97	0.019%	-0.169%	-0.331%	-0.253%	-0.48	2.30	2.31
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.32	101.29	0.035%	-0.163%	-0.379%	0.936%	-0.45	2.92	2.93
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.57	114.54	0.024%	-0.323%	-0.882%	-1.803%	-0.43	3.14	3.15
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.39	116.33	0.054%	-0.390%	-0.990%	-0.395%	-0.35	4.04	4.06
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.11	130.00	0.085%	-0.559%	-1.292%	-0.435%	-0.22	4.71	4.72
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.41	107.26	0.140%	-0.654%	-1.132%	4.276%	-0.14	6.29	6.30
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.84	107.59	0.226%	-0.720%	-1.081%	7.777%	-0.02	8.19	8.19
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.83	109.54	0.257%	-0.731%	-1.087%		0.06	9.04	9.04
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.65	123.32	0.270%	-0.867%	-1.292%	8.953%	0.13	9.44	9.43
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.74	112.40	0.299%	-0.897%	-1.322%	11.057%	0.21	10.55	10.53
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	112.46	112.03	0.391%	-0.939%	-1.607%	13.815%	0.35	12.46	12.42
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.78	118.21	0.481%	-1.274%	-2.478%	16.447%	0.57	15.39	15.30
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.69	127.78	0.713%	-1.722%	-3.374%	21.900%	0.75	20.55	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.73	114.75	0.858%	-1.808%	-3.583%		0.91	25.02	24.79

Return Price Performance

Return Price Performance			Index Price 14-Nov-2019	Previous Index Price 13-Nov-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	104.68	104.73	-0.043%	-0.064%	-0.115%	-4.485%	-0.52	0.41	0.42
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.42	105.45	-0.031%	-0.091%	-4.699%	-4.961%	-0.49	0.92	0.92
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.53	103.51	0.021%	-0.138%	-0.234%	-0.344%	-0.48	2.30	2.31
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.32	101.29	0.035%	-0.163%	-0.379%	0.936%	-0.45	2.92	2.93
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.12	117.09	0.032%	-0.188%	-0.457%	-2.150%	-0.43	3.14	3.15
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.64	118.57	0.061%	-0.274%	-0.624%	-0.728%	-0.35	4.04	4.06
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.75	133.62	0.093%	-0.390%	-0.770%	-0.904%	-0.22	4.71	4.72
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.92	107.76	0.141%	-0.616%	-1.015%	4.134%	-0.14	6.29	6.30
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.29	108.04	0.227%	-0.685%	-0.976%	7.625%	-0.02	8.19	8.19
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.38	110.09	0.260%	-0.689%	-0.961%		0.06	9.04	9.04
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.85	124.51	0.272%	-0.787%	-1.048%	8.586%	0.13	9.44	9.43
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.63	113.29	0.299%	-0.846%	-1.169%	11.643%	0.21	10.55	10.53
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	113.11	112.67	0.391%	-0.891%	-1.462%	13.432%	0.35	12.46	12.42
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.63	119.06	0.482%	-1.212%	-2.294%	16.080%	0.57	15.39	15.30

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.16	129.24	0.710%	-1.646%	-3.160%	21.325%	0.75	20.55	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.48	115.49	0.856%	-1.749%	-3.413%		0.91	25.02	24.79