

Euronext Dublin - Daily Bond Index Report

Monday 18 November, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 18-Nov-2019	Previous Close Value 15-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.80	117.64	0.137%	-0.65%	-1.31%	4.23%	17.80%	7.90	7.88	0.28
All Bond Index (Return)	213.53	213.21	0.153%	-0.54%	-1.24%	4.33%	113.53%	7.90	7.88	0.28
Under 3 Bond Index (Clean)	78.15	78.14	0.001%	-0.23%	-0.57%	-3.77%	-21.86%	1.39	1.40	-0.48
Under 3 Bond Index (Return)	138.52	138.48	0.025%	-0.08%	-1.21%	-2.70%	38.52%	1.39	1.40	-0.48
Under 5 Bond Index (Clean)	92.61	92.60	0.013%	-0.28%	-0.71%	-2.61%	-7.39%	2.22	2.23	-0.42
Under 5 Bond Index (Return)	165.60	165.54	0.037%	-0.13%	-0.98%	-1.68%	65.60%	2.22	2.23	-0.42
Under 10 Bond Index (Clean)	107.39	107.34	0.049%	-0.45%	-0.92%	-0.12%	7.39%	4.36	4.37	-0.17
Under 10 Bond Index (Return)	191.09	190.96	0.070%	-0.32%	-0.93%	0.07%	91.09%	4.36	4.37	-0.17
5 Plus Bond Index (Clean)	141.39	141.11	0.203%	-0.85%	-1.62%	9.14%	41.39%	10.92	10.88	0.36
5 Plus Bond Index (Return)	254.51	253.96	0.215%	-0.75%	-1.38%	8.70%	154.51%	10.92	10.88	0.36
10 Plus Bond Index (Clean)	162.03	161.52	0.317%	-1.07%	-2.13%	15.63%	62.03%	15.18	15.10	0.55
10 Plus Bond Index (Return)	304.43	303.44	0.327%	-0.99%	-1.92%	15.55%	204.43%	15.18	15.10	0.55

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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	102.08	2.64	214	104.72	0.00	10,600	10,821	11100
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.03	0.43	31	105.45	0.00	6,480	6,805	6833
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.99	0.54	248	103.53	0.00	6,828	7,032	7069
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.34	0.00	31	101.34	0.00	5,100	5,168	5168
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.54	2.60	243	117.14	0.00	7,006	8,025	8207
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.38	2.28	245	118.66	0.00	8,031	9,346	9530
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.07	3.70	250	133.77	0.00	11,490	14,945	15370
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.45	0.51	187	107.96	0.00	11,319	12,162	12220
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.89	0.46	187	108.35	0.00	8,322	8,978	9016
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.91	0.56	187	110.47	0.00	7,688	8,449	8493
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.79	1.23	187	125.02	0.00	9,402	11,639	11754
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.90	0.91	245	113.81	0.00	5,000	5,645	5690
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.64	0.67	187	113.31	0.00	4,400	4,956	4986
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.01	0.87	187	119.88	0.00	5,715	6,802	6851
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.01	1.50	273	130.50	0.00	8,596	11,089	11218
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.07	0.76	186	116.83	0.00	4,000	4,643	4673

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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 18-Nov-2019	Previous Index Price 15-Nov-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.08	102.08	-0.001%	-0.248%	-0.670%	-4.121%	-0.55	0.41	0.41
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.03	105.03	-0.004%	-0.297%	-0.793%	-4.479%	-0.50	0.91	0.91
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.99	102.99	-0.001%	-0.174%	-0.336%	-0.258%	-0.48	2.29	2.31
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.34	101.32	0.018%	-0.148%	-0.364%	0.951%	-0.46	2.91	2.92
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.54	114.53	0.013%	-0.345%	-0.904%	-1.826%	-0.43	3.13	3.14
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.38	116.32	0.051%	-0.402%	-1.002%	-0.406%	-0.35	4.04	4.05
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.07	130.04	0.020%	-0.590%	-1.323%	-0.467%	-0.22	4.70	4.71
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.45	107.35	0.087%	-0.623%	-1.102%	4.308%	-0.14	6.29	6.30
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.89	107.74	0.135%	-0.672%	-1.033%	7.829%	-0.03	8.18	8.19
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.91	109.73	0.161%	-0.657%	-1.013%		0.05	9.04	9.03
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.79	123.58	0.176%	-0.752%	-1.177%	9.080%	0.12	9.43	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.90	112.69	0.191%	-0.756%	-1.182%	11.215%	0.20	10.55	10.53
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.64	112.30	0.306%	-0.780%	-1.450%	13.997%	0.34	12.46	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.01	118.68	0.276%	-1.085%	-2.291%	16.671%	0.56	15.38	15.30
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.01	128.42	0.459%	-1.479%	-3.135%	22.202%	0.74	20.55	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.07	115.42	0.557%	-1.522%	-3.302%		0.90	25.02	24.80

Return Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 18-Nov-2019	Previous Index Price 15-Nov-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.72	104.68	0.034%	-0.031%	-0.081%	-4.454%	-0.55	0.41	0.41
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.45	105.41	0.035%	-0.063%	-4.673%	-4.935%	-0.50	0.91	0.91
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.53	103.52	0.007%	-0.134%	-0.230%	-0.340%	-0.48	2.29	2.31
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.34	101.32	0.018%	-0.148%	-0.364%	0.951%	-0.46	2.91	2.92
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.14	117.09	0.040%	-0.175%	-0.444%	-2.137%	-0.43	3.13	3.14
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.66	118.57	0.073%	-0.255%	-0.605%	-0.709%	-0.35	4.04	4.05
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.77	133.70	0.053%	-0.376%	-0.756%	-0.890%	-0.22	4.70	4.71
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.96	107.86	0.094%	-0.576%	-0.975%	4.176%	-0.14	6.29	6.30
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.35	108.20	0.141%	-0.628%	-0.919%	7.687%	-0.03	8.18	8.19
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.47	110.28	0.170%	-0.605%	-0.877%		0.05	9.04	9.03
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.02	124.79	0.191%	-0.651%	-0.912%	8.734%	0.12	9.43	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.81	113.58	0.199%	-0.693%	-1.017%	11.815%	0.20	10.55	10.53
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.31	112.95	0.314%	-0.720%	-1.292%	13.627%	0.34	12.46	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.88	119.54	0.287%	-1.008%	-2.092%	16.319%	0.56	15.38	15.30

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.50	129.90	0.467%	-1.389%	-2.907%	21.642%	0.74	20.55	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.83	116.18	0.564%	-1.451%	-3.120%		0.90	25.02	24.80