

Euronext Dublin - Daily Bond Index Report

Wednesday 20 November, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-Nov-2019	Previous Close Value 19-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.84	117.66	0.149%	-0.62%	-1.28%	4.27%	17.84%	7.90	7.88	0.28
All Bond Index (Return)	213.62	213.30	0.153%	-0.50%	-1.19%	4.37%	113.62%	7.90	7.88	0.28
Under 3 Bond Index (Clean)	78.14	78.13	0.005%	-0.24%	-0.58%	-3.78%	-21.86%	1.39	1.39	-0.49
Under 3 Bond Index (Return)	138.52	138.51	0.013%	-0.08%	-1.21%	-2.69%	38.52%	1.39	1.39	-0.49
Under 5 Bond Index (Clean)	92.60	92.59	0.018%	-0.29%	-0.72%	-2.61%	-7.40%	2.21	2.22	-0.43
Under 5 Bond Index (Return)	165.62	165.57	0.026%	-0.12%	-0.97%	-1.67%	65.62%	2.21	2.22	-0.43
Under 10 Bond Index (Clean)	107.40	107.33	0.067%	-0.44%	-0.92%	-0.11%	7.40%	4.36	4.37	-0.18
Under 10 Bond Index (Return)	191.13	190.99	0.073%	-0.30%	-0.91%	0.09%	91.13%	4.36	4.37	-0.18
5 Plus Bond Index (Clean)	141.46	141.16	0.218%	-0.80%	-1.57%	9.20%	41.46%	10.92	10.88	0.35
5 Plus Bond Index (Return)	254.66	254.10	0.220%	-0.70%	-1.32%	8.77%	154.66%	10.92	10.88	0.35
10 Plus Bond Index (Clean)	162.15	161.64	0.317%	-0.99%	-2.06%	15.72%	62.15%	15.18	15.10	0.55
10 Plus Bond Index (Return)	304.69	303.72	0.318%	-0.90%	-1.84%	15.65%	204.69%	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	102.07	2.66	216	104.73	0.00	10,600	10,819	11102
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.01	0.45	33	105.46	0.00	6,480	6,804	6834
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.97	0.55	250	103.52	0.00	6,828	7,031	7068
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.34	0.00	33	101.34	0.00	5,100	5,168	5168
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.55	2.62	245	117.16	0.00	7,006	8,025	8208
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.37	2.30	247	118.67	0.00	8,031	9,346	9531
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.07	3.73	252	133.79	0.00	11,490	14,945	15373
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.53	0.52	189	108.04	0.00	11,319	12,171	12229
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.90	0.47	189	108.37	0.00	8,322	8,979	9018
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.91	0.57	189	110.48	0.00	7,688	8,450	8493
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.81	1.24	189	125.05	0.00	9,402	11,640	11757
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.98	0.91	247	113.89	0.00	5,000	5,649	5695
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.68	0.67	189	113.35	0.00	4,400	4,958	4987
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.18	0.88	189	120.06	0.00	5,715	6,811	6861
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.14	1.51	275	130.65	0.00	8,596	11,101	11231
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.24	0.77	188	117.02	0.00	4,000	4,650	4681

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 20-Nov-2019	Previous Index Price 19-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.07	102.07	-0.004%	-0.260%	-0.682%	-4.132%	-0.58	0.40	0.41
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.01	105.01	-0.001%	-0.310%	-0.807%	-4.492%	-0.51	0.90	0.91
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.97	102.97	0.004%	-0.188%	-0.350%	-0.272%	-0.48	2.29	2.30
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.34	101.31	0.034%	-0.147%	-0.363%	0.952%	-0.46	2.90	2.92
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.55	114.50	0.037%	-0.344%	-0.902%	-1.824%	-0.43	3.13	3.14
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.37	116.32	0.046%	-0.407%	-1.006%	-0.411%	-0.35	4.03	4.05
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.07	129.98	0.067%	-0.592%	-1.325%	-0.468%	-0.23	4.70	4.71
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.53	107.36	0.151%	-0.550%	-1.029%	4.385%	-0.16	6.28	6.29
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.90	107.75	0.139%	-0.658%	-1.019%	7.844%	-0.03	8.18	8.18
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.91	109.76	0.142%	-0.654%	-1.010%		0.05	9.03	9.03
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.81	123.59	0.174%	-0.742%	-1.166%	9.092%	0.11	9.43	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.98	112.72	0.226%	-0.688%	-1.114%	11.291%	0.19	10.54	10.52
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.68	112.40	0.243%	-0.752%	-1.422%	14.030%	0.34	12.45	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.18	118.75	0.357%	-0.947%	-2.154%	16.834%	0.55	15.38	15.30
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.14	128.59	0.432%	-1.374%	-3.032%	22.332%	0.73	20.55	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.24	115.63	0.534%	-1.372%	-3.155%		0.89	25.02	24.80

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 20-Nov-2019	Previous Index Price 19-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.73	104.72	0.008%	-0.018%	-0.069%	-4.442%	-0.58	0.40	0.41
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.46	105.45	0.012%	-0.050%	-4.660%	-4.922%	-0.51	0.90	0.91
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.52	103.51	0.006%	-0.145%	-0.241%	-0.350%	-0.48	2.29	2.30
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.34	101.31	0.034%	-0.147%	-0.363%	0.952%	-0.46	2.90	2.92
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.16	117.11	0.045%	-0.154%	-0.423%	-2.117%	-0.43	3.13	3.14
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.67	118.61	0.051%	-0.244%	-0.594%	-0.698%	-0.35	4.03	4.05
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.79	133.69	0.076%	-0.356%	-0.736%	-0.870%	-0.23	4.70	4.71
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.04	107.88	0.153%	-0.497%	-0.897%	4.258%	-0.16	6.28	6.29
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.37	108.22	0.141%	-0.610%	-0.901%	7.707%	-0.03	8.18	8.18
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.48	110.32	0.143%	-0.597%	-0.869%		0.05	9.03	9.03
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.05	124.83	0.177%	-0.631%	-0.892%	8.756%	0.11	9.43	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.89	113.63	0.228%	-0.620%	-0.944%	11.897%	0.19	10.54	10.52
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.35	113.07	0.244%	-0.686%	-1.258%	13.666%	0.34	12.45	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.06	119.63	0.358%	-0.864%	-1.949%	16.489%	0.55	15.38	15.30

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.65	130.09	0.431%	-1.276%	-2.796%	21.781%	0.73	20.55	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.02	116.40	0.534%	-1.294%	-2.966%		0.89	25.02	24.80