

Euronext Dublin - Daily Bond Index Report

Friday 22 November, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-Nov-2019	Previous Close Value 21-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.71	117.51	0.172%	-0.73%	-1.38%	4.15%	17.71%	7.89	7.86	0.29
All Bond Index (Return)	213.42	213.05	0.176%	-0.59%	-1.29%	4.27%	113.42%	7.89	7.86	0.29
Under 3 Bond Index (Clean)	78.09	78.10	-0.006%	-0.29%	-0.64%	-3.83%	-21.91%	1.38	1.38	-0.47
Under 3 Bond Index (Return)	138.47	138.46	0.001%	-0.12%	-1.25%	-2.74%	38.47%	1.38	1.38	-0.47
Under 5 Bond Index (Clean)	92.54	92.53	0.011%	-0.36%	-0.79%	-2.68%	-7.46%	2.20	2.21	-0.41
Under 5 Bond Index (Return)	165.53	165.50	0.018%	-0.18%	-1.02%	-1.72%	65.53%	2.20	2.21	-0.41
Under 10 Bond Index (Clean)	107.30	107.24	0.059%	-0.53%	-1.00%	-0.20%	7.30%	4.35	4.35	-0.16
Under 10 Bond Index (Return)	190.99	190.87	0.065%	-0.38%	-0.98%	0.01%	90.99%	4.35	4.35	-0.16
5 Plus Bond Index (Clean)	141.28	140.92	0.258%	-0.92%	-1.70%	9.06%	41.28%	10.90	10.86	0.36
5 Plus Bond Index (Return)	254.36	253.70	0.260%	-0.81%	-1.44%	8.64%	154.36%	10.90	10.86	0.36
10 Plus Bond Index (Clean)	161.92	161.27	0.404%	-1.13%	-2.20%	15.55%	61.92%	15.17	15.09	0.56
10 Plus Bond Index (Return)	304.28	303.05	0.405%	-1.03%	-1.97%	15.49%	204.28%	15.17	15.09	0.56

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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	101.99	2.69	218	104.68	0.00	10,600	10,811	11096
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	104.94	0.48	35	105.42	0.00	6,480	6,800	6831
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.94	0.55	252	103.49	0.00	6,828	7,028	7066
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.30	0.00	35	101.30	0.00	5,100	5,166	5166
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.45	2.64	247	117.09	0.00	7,006	8,018	8203
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.27	2.32	249	118.59	0.00	8,031	9,338	9524
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	129.96	3.76	254	133.72	0.00	11,490	14,933	15365
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.42	0.52	191	107.94	0.00	11,319	12,159	12218
IE00BDHDPQ44	BDHDPQ4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.75	0.47	191	108.22	0.00	8,322	8,966	9006
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.75	0.58	191	110.33	0.00	7,688	8,437	8482
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.60	1.26	191	124.85	0.00	9,402	11,620	11738
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.83	0.92	249	113.75	0.00	5,000	5,641	5687
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.53	0.68	191	113.21	0.00	4,400	4,951	4981
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.03	0.89	191	119.92	0.00	5,715	6,803	6854
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.01	1.52	277	130.53	0.00	8,596	11,090	11220
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.97	0.78	190	116.75	0.00	4,000	4,639	4670

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Bond Index Constituent

Clean Price Performance			Index Price 22-Nov-2019	Previous Index Price 21-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	101.99	102.02	-0.032%	-0.338%	-0.760%	-4.207%	-0.53	0.39	0.39
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	104.94	104.96	-0.015%	-0.376%	-0.872%	-4.555%	-0.50	0.89	0.90
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.94	102.92	0.018%	-0.221%	-0.383%	-0.305%	-0.47	2.28	2.29
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.30	101.27	0.028%	-0.185%	-0.401%	0.913%	-0.45	2.89	2.91
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.45	114.41	0.030%	-0.428%	-0.986%	-1.907%	-0.42	3.11	3.13
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.27	116.22	0.047%	-0.493%	-1.092%	-0.497%	-0.34	4.02	4.04
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	129.96	129.86	0.079%	-0.672%	-1.404%	-0.549%	-0.22	4.69	4.70
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.42	107.32	0.090%	-0.647%	-1.126%	4.283%	-0.14	6.27	6.28
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.75	107.61	0.132%	-0.801%	-1.161%	7.689%	-0.01	8.17	8.17
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.75	109.56	0.173%	-0.799%	-1.155%		0.07	9.02	9.01
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.60	123.36	0.190%	-0.911%	-1.335%	8.906%	0.13	9.42	9.40
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.83	112.56	0.234%	-0.820%	-1.246%	11.143%	0.20	10.53	10.51
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	112.53	112.20	0.299%	-0.879%	-1.548%	13.884%	0.35	12.44	12.40
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.03	118.52	0.435%	-1.066%	-2.273%	16.692%	0.55	15.37	15.28
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.01	128.21	0.626%	-1.477%	-3.133%	22.204%	0.74	20.54	20.39
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.97	115.17	0.691%	-1.605%	-3.384%		0.90	25.00	24.78

Return Price Performance			Index Price 22-Nov-2019	Previous Index Price 21-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	104.70	-0.019%	-0.071%	-0.121%	-4.492%	-0.53	0.39	0.39
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.42	105.42	-0.003%	-0.090%	-4.698%	-4.960%	-0.50	0.89	0.90
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.49	103.47	0.020%	-0.174%	-0.270%	-0.379%	-0.47	2.28	2.29
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.30	101.27	0.028%	-0.185%	-0.401%	0.913%	-0.45	2.89	2.91
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.09	117.04	0.038%	-0.219%	-0.488%	-2.181%	-0.42	3.11	3.13
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.59	118.53	0.054%	-0.313%	-0.663%	-0.766%	-0.34	4.02	4.04
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.72	133.60	0.088%	-0.412%	-0.792%	-0.925%	-0.22	4.69	4.70
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.94	107.85	0.092%	-0.589%	-0.989%	4.162%	-0.14	6.27	6.28
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.22	108.07	0.134%	-0.747%	-1.038%	7.558%	-0.01	8.17	8.17
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.33	110.13	0.175%	-0.735%	-1.007%		0.07	9.02	9.01
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.85	124.61	0.194%	-0.787%	-1.049%	8.585%	0.13	9.42	9.40
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.75	113.48	0.235%	-0.743%	-1.067%	11.758%	0.20	10.53	10.51
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	113.21	112.87	0.299%	-0.806%	-1.377%	13.529%	0.35	12.44	12.40
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.92	119.40	0.436%	-0.974%	-2.059%	16.359%	0.55	15.37	15.28

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.53	129.72	0.623%	-1.370%	-2.888%	21.665%	0.74	20.54	20.39
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.75	115.95	0.691%	-1.519%	-3.188%		0.90	25.00	24.78