

Euronext Dublin - Daily Bond Index Report

Monday 25 November, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Nov-2019	Previous Close Value 22-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	117.71	0.076%	-0.65%	-1.31%	4.23%	17.80%	7.89	7.87	0.28
All Bond Index (Return)	213.62	213.42	0.093%	-0.50%	-1.20%	4.37%	113.62%	7.89	7.87	0.28
Under 3 Bond Index (Clean)	78.09	78.09	0.004%	-0.29%	-0.63%	-3.83%	-21.91%	1.37	1.38	-0.48
Under 3 Bond Index (Return)	138.50	138.47	0.027%	-0.09%	-1.22%	-2.71%	38.50%	1.37	1.38	-0.48
Under 5 Bond Index (Clean)	92.55	92.54	0.008%	-0.35%	-0.78%	-2.67%	-7.45%	2.20	2.21	-0.42
Under 5 Bond Index (Return)	165.58	165.53	0.031%	-0.14%	-0.99%	-1.69%	65.58%	2.20	2.21	-0.42
Under 10 Bond Index (Clean)	107.31	107.30	0.010%	-0.52%	-0.99%	-0.19%	7.31%	4.34	4.35	-0.17
Under 10 Bond Index (Return)	191.05	190.99	0.030%	-0.35%	-0.95%	0.04%	91.05%	4.34	4.35	-0.17
5 Plus Bond Index (Clean)	141.44	141.28	0.113%	-0.81%	-1.59%	9.18%	41.44%	10.91	10.87	0.35
5 Plus Bond Index (Return)	254.68	254.36	0.126%	-0.69%	-1.31%	8.78%	154.68%	10.91	10.87	0.35
10 Plus Bond Index (Clean)	162.26	161.92	0.212%	-0.92%	-1.99%	15.80%	62.26%	15.18	15.10	0.54
10 Plus Bond Index (Return)	304.95	304.28	0.222%	-0.82%	-1.75%	15.75%	204.95%	15.18	15.10	0.54

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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	2.73	221	104.71	0.00	10,600	10,811	11100
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	104.93	0.52	38	105.45	0.00	6,480	6,799	6833
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.95	0.56	255	103.51	0.00	6,828	7,029	7067
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.32	0.00	38	101.32	0.00	5,100	5,167	5167
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.46	2.67	250	117.13	0.00	7,006	8,019	8206
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.29	2.35	252	118.64	0.00	8,031	9,339	9528
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	129.96	3.80	257	133.77	0.00	11,490	14,933	15370
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.45	0.53	194	107.98	0.00	11,319	12,162	12222
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.77	0.48	194	108.25	0.00	8,322	8,969	9008
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.76	0.59	194	110.34	0.00	7,688	8,438	8483
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.65	1.28	194	124.93	0.00	9,402	11,625	11745
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.87	0.93	252	113.80	0.00	5,000	5,643	5690
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.71	0.69	194	113.40	0.00	4,400	4,959	4989
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.34	0.90	194	120.24	0.00	5,715	6,820	6872
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.47	1.53	280	131.01	0.00	8,596	11,129	11261
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.53	0.79	193	117.33	0.00	4,000	4,661	4693

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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 25-Nov-2019	Previous Index Price 22-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	101.99	101.99	0.002%	-0.336%	-0.758%	-4.205%	-0.56	0.39	0.39
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	104.93	104.94	-0.011%	-0.387%	-0.883%	-4.566%	-0.51	0.89	0.90
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.95	102.94	0.011%	-0.210%	-0.373%	-0.294%	-0.47	2.28	2.29
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.32	101.30	0.018%	-0.168%	-0.383%	0.931%	-0.45	2.89	2.90
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.46	114.45	0.013%	-0.415%	-0.973%	-1.894%	-0.43	3.11	3.12
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.29	116.27	0.013%	-0.480%	-1.079%	-0.484%	-0.35	4.02	4.03
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	129.96	129.96	0.002%	-0.670%	-1.402%	-0.546%	-0.22	4.69	4.70
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.45	107.42	0.025%	-0.622%	-1.101%	4.309%	-0.15	6.27	6.28
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.77	107.75	0.023%	-0.778%	-1.138%	7.714%	-0.02	8.17	8.17
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.76	109.75	0.008%	-0.791%	-1.147%		0.07	9.02	9.01
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.65	123.60	0.043%	-0.868%	-1.292%	8.952%	0.12	9.41	9.40
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.87	112.83	0.036%	-0.784%	-1.210%	11.184%	0.20	10.53	10.51
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.71	112.53	0.156%	-0.725%	-1.395%	14.061%	0.33	12.44	12.40
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.34	119.03	0.258%	-0.811%	-2.021%	16.993%	0.54	15.37	15.29
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.47	129.01	0.359%	-1.123%	-2.786%	22.642%	0.72	20.55	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.53	115.97	0.487%	-1.126%	-2.913%		0.88	25.02	24.80

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 25-Nov-2019	Previous Index Price 22-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.71	104.68	0.036%	-0.034%	-0.085%	-4.457%	-0.56	0.39	0.39
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.45	105.42	0.028%	-0.062%	-4.671%	-4.933%	-0.51	0.89	0.90
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.51	103.49	0.017%	-0.156%	-0.252%	-0.362%	-0.47	2.28	2.29
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.32	101.30	0.018%	-0.168%	-0.383%	0.931%	-0.45	2.89	2.90
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.13	117.09	0.040%	-0.179%	-0.448%	-2.141%	-0.43	3.11	3.12
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.64	118.59	0.036%	-0.277%	-0.627%	-0.730%	-0.35	4.02	4.03
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.77	133.72	0.035%	-0.377%	-0.757%	-0.891%	-0.22	4.69	4.70
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.98	107.94	0.033%	-0.556%	-0.956%	4.197%	-0.15	6.27	6.28
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.25	108.22	0.030%	-0.718%	-1.009%	7.589%	-0.02	8.17	8.17
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.34	110.33	0.016%	-0.719%	-0.991%		0.07	9.02	9.01
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.93	124.85	0.058%	-0.729%	-0.991%	8.648%	0.12	9.41	9.40
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.80	113.75	0.046%	-0.698%	-1.022%	11.809%	0.20	10.53	10.51
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.40	113.21	0.164%	-0.643%	-1.215%	13.715%	0.33	12.44	12.40
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.24	119.92	0.267%	-0.710%	-1.798%	16.670%	0.54	15.37	15.29

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.01	130.53	0.367%	-1.008%	-2.532%	22.112%	0.72	20.55	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.33	116.75	0.494%	-1.032%	-2.709%		0.88	25.02	24.80