

Euronext Dublin - Daily Bond Index Report

Tuesday 26 November, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Nov-2019	Previous Close Value 25-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.68	117.80	0.744%	0.09%	-0.57%	5.01%	18.68%	7.84	7.83	0.18
All Bond Index (Return)	215.20	213.62	0.741%	0.24%	-0.46%	5.14%	115.20%	7.84	7.83	0.18
Under 3 Bond Index (Clean)	79.00	78.09	1.158%	0.86%	0.52%	-2.72%	-21.00%	1.36	1.38	-1.30
Under 3 Bond Index (Return)	140.10	138.50	1.151%	1.06%	-0.09%	-1.59%	40.10%	1.36	1.38	-1.30
Under 5 Bond Index (Clean)	93.70	92.55	1.243%	0.89%	0.45%	-1.46%	-6.30%	2.19	2.21	-0.97
Under 5 Bond Index (Return)	167.62	165.58	1.231%	1.08%	0.23%	-0.48%	67.62%	2.19	2.21	-0.97
Under 10 Bond Index (Clean)	108.59	107.31	1.190%	0.66%	0.18%	1.00%	8.59%	4.34	4.36	-0.44
Under 10 Bond Index (Return)	193.30	191.05	1.179%	0.83%	0.22%	1.22%	93.30%	4.34	4.36	-0.44
5 Plus Bond Index (Clean)	142.12	141.44	0.481%	-0.33%	-1.11%	9.71%	42.12%	10.86	10.83	0.31
5 Plus Bond Index (Return)	255.91	254.68	0.481%	-0.21%	-0.84%	9.30%	155.91%	10.86	10.83	0.31
10 Plus Bond Index (Clean)	162.00	162.26	-0.165%	-1.09%	-2.15%	15.61%	62.00%	15.14	15.06	0.55
10 Plus Bond Index (Return)	304.47	304.95	-0.159%	-0.97%	-1.91%	15.57%	204.47%	15.14	15.06	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	103.57	2.74	222	106.31	0.00	10,600	10,979	11269
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.79	0.53	39	107.32	0.00	6,480	6,920	6954
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.52	0.56	256	104.08	0.00	6,828	7,068	7106
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.67	0.00	39	101.67	0.00	5,100	5,185	5185
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.10	2.68	251	118.78	0.00	7,006	8,134	8322
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.86	2.36	253	120.22	0.00	8,031	9,465	9655
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.41	3.82	258	136.22	0.00	11,490	15,214	15653
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.42	0.53	195	108.95	0.00	11,319	12,272	12332
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.63	0.48	195	109.11	0.00	8,322	9,040	9080
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.31	0.59	195	110.90	0.00	7,688	8,480	8526
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.37	1.28	195	125.65	0.00	9,402	11,693	11813
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.05	0.94	253	113.99	0.00	5,000	5,653	5700
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.26	0.70	195	112.96	0.00	4,400	4,939	4970
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	118.89	0.91	195	119.80	0.00	5,715	6,795	6847
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.89	1.54	281	130.43	0.00	8,596	11,079	11211
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.15	0.80	194	115.95	0.00	4,000	4,606	4638

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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 26-Nov-2019	Previous Index Price 25-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.57	101.99	1.551%	1.210%	0.781%	-2.719%	-4.42	0.38	0.40
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.79	104.93	1.773%	1.378%	0.874%	-2.874%	-2.47	0.89	0.91
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.52	102.95	0.552%	0.340%	0.177%	0.256%	-0.71	2.27	2.29
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.67	101.32	0.346%	0.178%	-0.038%	1.281%	-0.57	2.89	2.91
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.10	114.46	1.433%	1.012%	0.446%	-0.489%	-0.87	3.11	3.14
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.86	116.29	1.353%	0.866%	0.259%	0.862%	-0.68	4.02	4.05
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	132.41	129.96	1.880%	1.198%	0.451%	1.323%	-0.61	4.69	4.72
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.42	107.45	0.903%	0.275%	-0.208%	5.251%	-0.29	6.27	6.29
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.63	107.77	0.797%	0.013%	-0.350%	8.572%	-0.11	8.16	8.17
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.31	109.76	0.502%	-0.293%	-0.650%		0.01	9.02	9.02
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.37	123.65	0.583%	-0.290%	-0.717%	9.588%	0.06	9.41	9.41
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.05	112.87	0.165%	-0.621%	-1.047%	11.367%	0.18	10.53	10.51
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.26	112.71	-0.395%	-1.117%	-1.784%	13.611%	0.37	12.43	12.39
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.89	119.34	-0.376%	-1.184%	-2.389%	16.553%	0.56	15.36	15.27
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.89	129.47	-0.453%	-1.571%	-3.226%	22.087%	0.74	20.53	20.38
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.15	116.53	-1.188%	-2.300%	-4.066%		0.93	24.97	24.74

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 26-Nov-2019	Previous Index Price 25-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.31	104.71	1.523%	1.488%	1.437%	-3.002%	-4.42	0.38	0.40
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.32	105.45	1.776%	1.713%	-2.978%	-3.245%	-2.47	0.89	0.91
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.08	103.51	0.551%	0.394%	0.297%	0.187%	-0.71	2.27	2.29
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.67	101.32	0.346%	0.178%	-0.038%	1.281%	-0.57	2.89	2.91
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	118.78	117.13	1.409%	1.227%	0.954%	-0.763%	-0.87	3.11	3.14
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	120.22	118.64	1.334%	1.053%	0.699%	0.593%	-0.68	4.02	4.05
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	136.22	133.77	1.838%	1.454%	1.067%	0.931%	-0.61	4.69	4.72
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.95	107.98	0.900%	0.339%	-0.064%	5.135%	-0.29	6.27	6.29
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.11	108.25	0.796%	0.072%	-0.220%	8.446%	-0.11	8.16	8.17
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.90	110.34	0.502%	-0.220%	-0.494%		0.01	9.02	9.02
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.65	124.93	0.582%	-0.152%	-0.415%	9.281%	0.06	9.41	9.41
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.99	113.80	0.167%	-0.532%	-0.857%	11.995%	0.18	10.53	10.51
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.96	113.40	-0.389%	-1.030%	-1.599%	13.273%	0.37	12.43	12.39
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.80	120.24	-0.369%	-1.077%	-2.160%	16.239%	0.56	15.36	15.27

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.43	131.01	-0.443%	-1.446%	-2.963%	21.571%	0.74	20.53	20.38
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.95	117.33	-1.176%	-2.197%	-3.853%		0.93	24.97	24.74