

Euronext Dublin - Daily Bond Index Report

Friday 29 November, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 29-Nov-2019	Previous Close Value 28-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.91	117.93	-0.020%	-0.56%	-1.21%	4.33%	17.91%	7.89	7.87	0.27
All Bond Index (Return)	213.87	213.90	-0.013%	-0.38%	-1.08%	4.49%	113.87%	7.89	7.87	0.27
Under 3 Bond Index (Clean)	78.07	78.07	-0.006%	-0.33%	-0.67%	-3.87%	-21.93%	1.36	1.36	-0.49
Under 3 Bond Index (Return)	138.50	138.49	0.001%	-0.10%	-1.23%	-2.71%	38.50%	1.36	1.36	-0.49
Under 5 Bond Index (Clean)	92.52	92.52	-0.005%	-0.38%	-0.81%	-2.70%	-7.48%	2.18	2.19	-0.43
Under 5 Bond Index (Return)	165.58	165.58	0.003%	-0.15%	-0.99%	-1.70%	65.58%	2.18	2.19	-0.43
Under 10 Bond Index (Clean)	107.34	107.34	-0.005%	-0.50%	-0.97%	-0.17%	7.34%	4.33	4.34	-0.18
Under 10 Bond Index (Return)	191.14	191.14	0.002%	-0.30%	-0.90%	0.09%	91.14%	4.33	4.34	-0.18
5 Plus Bond Index (Clean)	141.67	141.71	-0.027%	-0.65%	-1.43%	9.36%	41.67%	10.91	10.87	0.34
5 Plus Bond Index (Return)	255.13	255.19	-0.022%	-0.51%	-1.14%	8.97%	155.13%	10.91	10.87	0.34
10 Plus Bond Index (Clean)	162.66	162.73	-0.049%	-0.68%	-1.75%	16.08%	62.66%	15.18	15.10	0.53
10 Plus Bond Index (Return)	305.74	305.87	-0.044%	-0.56%	-1.50%	16.05%	205.74%	15.18	15.10	0.53

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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	101.88	2.77	225	104.65	0.00	10,600	10,799	11093
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	104.92	0.58	42	105.49	0.00	6,480	6,798	6836
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.96	0.57	259	103.53	0.00	6,828	7,030	7069
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.34	0.00	42	101.34	0.00	5,100	5,168	5168
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.43	2.71	254	117.14	0.00	7,006	8,017	8207
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.26	2.39	256	118.64	0.00	8,031	9,337	9528
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	129.95	3.86	261	133.82	0.00	11,490	14,932	15376
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.53	0.54	198	108.07	0.00	11,319	12,171	12232
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.95	0.49	198	108.44	0.00	8,322	8,984	9024
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.91	0.60	198	110.51	0.00	7,688	8,449	8495
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.74	1.30	198	125.04	0.00	9,402	11,633	11756
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.93	0.95	256	113.87	0.00	5,000	5,646	5694
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.76	0.71	198	113.46	0.00	4,400	4,961	4992
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.65	0.92	198	120.57	0.00	5,715	6,838	6891
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	130.05	1.56	284	131.60	0.00	8,596	11,179	11312
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	117.23	0.81	197	118.04	0.00	4,000	4,689	4722

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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 29-Nov-2019	Previous Index Price 28-Nov-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	101.88	101.90	-0.021%	-0.444%	-0.865%	-4.308%	-0.50	0.37	0.38
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	104.92	104.91	0.007%	-0.398%	-0.894%	-4.576%	-0.59	0.87	0.88
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.96	102.96	-0.001%	-0.200%	-0.362%	-0.284%	-0.49	2.26	2.27
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.34	101.34	-0.004%	-0.150%	-0.366%	0.949%	-0.46	2.87	2.89
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.43	114.43	-0.004%	-0.445%	-1.003%	-1.923%	-0.44	3.10	3.11
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.26	116.26	0.001%	-0.506%	-1.105%	-0.510%	-0.35	4.00	4.02
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	129.95	129.95	0.000%	-0.676%	-1.409%	-0.553%	-0.24	4.67	4.68
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.53	107.52	0.003%	-0.549%	-1.028%	4.386%	-0.16	6.25	6.26
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.95	107.96	-0.006%	-0.611%	-0.972%	7.895%	-0.04	8.15	8.15
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.91	109.93	-0.024%	-0.656%	-1.012%		0.05	9.00	9.00
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.74	123.81	-0.063%	-0.799%	-1.223%	9.029%	0.11	9.40	9.39
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.93	112.97	-0.038%	-0.732%	-1.158%	11.242%	0.19	10.51	10.49
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.76	112.83	-0.059%	-0.679%	-1.349%	14.114%	0.33	12.42	12.38
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.65	119.69	-0.028%	-0.550%	-1.763%	17.301%	0.52	15.35	15.28
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.05	130.11	-0.051%	-0.685%	-2.355%	23.186%	0.70	20.54	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.23	117.27	-0.036%	-0.534%	-2.332%		0.86	25.02	24.81

Return Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 29-Nov-2019	Previous Index Price 28-Nov-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.65	104.66	-0.009%	-0.092%	-0.142%	-4.512%	-0.50	0.37	0.38
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.49	105.47	0.020%	-0.021%	-4.632%	-4.894%	-0.59	0.87	0.88
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.53	103.53	0.002%	-0.137%	-0.233%	-0.343%	-0.49	2.26	2.27
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.34	101.34	-0.004%	-0.150%	-0.366%	0.949%	-0.46	2.87	2.89
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.14	117.14	0.005%	-0.171%	-0.440%	-2.134%	-0.44	3.10	3.11
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.64	118.63	0.008%	-0.271%	-0.621%	-0.725%	-0.35	4.00	4.02
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.82	133.80	0.011%	-0.340%	-0.720%	-0.854%	-0.24	4.67	4.68
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.07	108.06	0.005%	-0.474%	-0.874%	4.283%	-0.16	6.25	6.26
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.44	108.45	-0.005%	-0.543%	-0.834%	7.779%	-0.04	8.15	8.15
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.51	110.53	-0.021%	-0.574%	-0.846%		0.05	9.00	9.00
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.04	125.11	-0.057%	-0.640%	-0.901%	8.747%	0.11	9.40	9.39
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.87	113.91	-0.034%	-0.634%	-0.958%	11.881%	0.19	10.51	10.49
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.46	113.53	-0.055%	-0.585%	-1.158%	13.782%	0.33	12.42	12.38
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.57	120.60	-0.023%	-0.435%	-1.526%	16.993%	0.52	15.35	15.28

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.60	131.66	-0.047%	-0.558%	-2.088%	22.667%	0.70	20.54	20.40
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.04	118.08	-0.031%	-0.429%	-2.116%		0.86	25.02	24.81