

Euronext Dublin - Daily Bond Index Report

Monday 4 November, 2019



28 Anglesea Street
Dublin 2, Ireland
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info@ise.ie

Bond Indices Performance

Index	Close Value 04-Nov-2019	Previous Close Value 01-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.97	118.22	-0.205%	-0.51%	-1.16%	4.39%	17.97%	7.93	7.91	0.27
All Bond Index (Return)	213.67	214.06	-0.185%	-0.48%	-1.17%	4.39%	113.67%	7.93	7.91	0.27
Under 3 Bond Index (Clean)	78.28	78.29	-0.018%	-0.05%	-0.40%	-3.60%	-21.72%	1.43	1.44	-0.51
Under 3 Bond Index (Return)	138.60	138.59	0.005%	-0.02%	-1.15%	-2.64%	38.60%	1.43	1.44	-0.51
Under 5 Bond Index (Clean)	92.81	92.83	-0.019%	-0.06%	-0.50%	-2.39%	-7.19%	2.26	2.27	-0.46
Under 5 Bond Index (Return)	165.77	165.76	0.004%	-0.03%	-0.88%	-1.58%	65.77%	2.26	2.27	-0.46
Under 10 Bond Index (Clean)	107.68	107.76	-0.074%	-0.18%	-0.66%	0.15%	7.68%	4.40	4.41	-0.21
Under 10 Bond Index (Return)	191.42	191.52	-0.053%	-0.15%	-0.76%	0.24%	91.42%	4.40	4.41	-0.21
5 Plus Bond Index (Clean)	141.55	141.98	-0.303%	-0.74%	-1.52%	9.26%	41.55%	10.94	10.90	0.35
5 Plus Bond Index (Return)	254.61	255.34	-0.285%	-0.71%	-1.34%	8.75%	154.61%	10.94	10.90	0.35
10 Plus Bond Index (Clean)	161.86	162.63	-0.473%	-1.17%	-2.23%	15.51%	61.86%	15.21	15.12	0.56
10 Plus Bond Index (Return)	303.95	305.34	-0.457%	-1.14%	-2.08%	15.37%	203.95%	15.21	15.12	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	102.28	2.47	200	104.75	0.00	10,600	10,842	11103
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.26	0.23	17	105.49	0.00	6,480	6,820	6835
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.12	0.51	234	103.63	0.00	6,828	7,041	7076
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.45	0.00	17	101.45	0.00	5,100	5,174	5174
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.85	2.45	229	117.30	0.00	7,006	8,046	8218
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.74	2.15	231	118.89	0.00	8,031	9,375	9548
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.62	3.49	236	134.11	0.00	11,490	15,008	15410
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.86	0.47	173	108.34	0.00	11,319	12,209	12262
IE00BDHDPQ44	BDHDPQ4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.12	0.43	173	108.55	0.00	8,322	8,998	9033
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.10	0.52	173	110.62	0.00	7,688	8,464	8504
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.97	1.14	173	125.11	0.00	9,402	11,655	11762
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.06	0.85	231	113.92	0.00	5,000	5,653	5696
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.60	0.62	173	113.22	0.00	4,400	4,954	4982
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	118.86	0.81	173	119.67	0.00	5,715	6,793	6839
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.62	1.42	259	130.03	0.00	8,596	11,056	11178
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.39	0.71	172	116.10	0.00	4,000	4,616	4644

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Bond Index Constituent

Clean Price Performance			Index Price 04-Nov-2019	Previous Index Price 01-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	102.28	102.30	-0.018%	-0.052%	-0.475%	-3.932%	-0.56	0.45	0.45
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.26	105.29	-0.027%	-0.077%	-0.574%	-4.268%	-0.52	0.95	0.95
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.12	103.14	-0.016%	-0.046%	-0.208%	-0.130%	-0.51	2.33	2.34
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.45	101.46	-0.010%	-0.038%	-0.255%	1.062%	-0.49	2.95	2.96
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.85	114.88	-0.020%	-0.077%	-0.637%	-1.561%	-0.46	3.17	3.18
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.74	116.77	-0.026%	-0.092%	-0.694%	-0.097%	-0.40	4.08	4.09
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.62	130.70	-0.066%	-0.169%	-0.905%	-0.045%	-0.27	4.74	4.76
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.86	107.98	-0.108%	-0.239%	-0.719%	4.712%	-0.20	6.33	6.34
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.12	108.34	-0.204%	-0.456%	-0.817%	8.064%	-0.05	8.22	8.23
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.10	110.33	-0.206%	-0.483%	-0.839%		0.04	9.08	9.07
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.97	124.32	-0.282%	-0.609%	-1.034%	9.238%	0.11	9.47	9.46
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.06	113.36	-0.266%	-0.614%	-1.041%	11.374%	0.19	10.59	10.57
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.60	112.99	-0.349%	-0.818%	-1.487%	13.954%	0.35	12.49	12.45
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.86	119.43	-0.480%	-1.208%	-2.412%	16.526%	0.57	15.42	15.33
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.62	129.52	-0.696%	-1.777%	-3.428%	21.831%	0.75	20.58	20.43
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.39	116.32	-0.795%	-2.094%	-3.864%		0.92	25.04	24.81

Return Price Performance			Index Price 04-Nov-2019	Previous Index Price 01-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	104.75	104.73	0.017%	-0.004%	-0.054%	-4.428%	-0.56	0.45	0.45
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.49	105.48	0.012%	-0.025%	-4.636%	-4.898%	-0.52	0.95	0.95
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.63	103.64	-0.009%	-0.037%	-0.133%	-0.243%	-0.51	2.33	2.34
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.45	101.46	-0.010%	-0.038%	-0.255%	1.062%	-0.49	2.95	2.96
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.30	117.29	0.008%	-0.038%	-0.308%	-2.003%	-0.46	3.17	3.18
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.89	118.90	-0.003%	-0.061%	-0.411%	-0.515%	-0.40	4.08	4.09
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.11	134.15	-0.031%	-0.121%	-0.502%	-0.636%	-0.27	4.74	4.76
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.34	108.45	-0.101%	-0.227%	-0.628%	4.541%	-0.20	6.33	6.34
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.55	108.76	-0.196%	-0.444%	-0.735%	7.887%	-0.05	8.22	8.23
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.62	110.84	-0.197%	-0.470%	-0.742%		0.04	9.08	9.07
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.11	125.44	-0.264%	-0.582%	-0.844%	8.809%	0.11	9.47	9.46
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.92	114.21	-0.254%	-0.598%	-0.922%	11.922%	0.19	10.59	10.57
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.22	113.60	-0.337%	-0.802%	-1.373%	13.534%	0.35	12.49	12.45
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.67	120.23	-0.464%	-1.184%	-2.266%	16.113%	0.57	15.42	15.33

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.03	130.92	-0.676%	-1.742%	-3.254%	21.207%	0.75	20.58	20.43
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.10	117.01	-0.781%	-2.068%	-3.727%		0.92	25.04	24.81