

Euronext Dublin - Daily Bond Index Report

Thursday 7 November, 2019



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

Bond Indices Performance

Index	Close Value 07-Nov-2019	Previous Close Value 06-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.30	117.82	-0.437%	-1.07%	-1.72%	3.79%	17.30%	7.89	7.86	0.34
All Bond Index (Return)	212.51	213.41	-0.426%	-1.02%	-1.71%	3.83%	112.51%	7.89	7.86	0.34
Under 3 Bond Index (Clean)	78.19	78.24	-0.064%	-0.17%	-0.51%	-3.71%	-21.81%	1.42	1.42	-0.46
Under 3 Bond Index (Return)	138.48	138.55	-0.055%	-0.11%	-1.24%	-2.73%	38.48%	1.42	1.42	-0.46
Under 5 Bond Index (Clean)	92.64	92.73	-0.102%	-0.25%	-0.69%	-2.58%	-7.37%	2.24	2.25	-0.40
Under 5 Bond Index (Return)	165.50	165.65	-0.092%	-0.20%	-1.04%	-1.74%	65.50%	2.24	2.25	-0.40
Under 10 Bond Index (Clean)	107.27	107.52	-0.238%	-0.56%	-1.04%	-0.23%	7.27%	4.38	4.39	-0.13
Under 10 Bond Index (Return)	190.74	191.17	-0.228%	-0.51%	-1.11%	-0.12%	90.74%	4.38	4.39	-0.13
5 Plus Bond Index (Clean)	140.46	141.33	-0.614%	-1.50%	-2.27%	8.42%	40.46%	10.90	10.86	0.42
5 Plus Bond Index (Return)	252.71	254.25	-0.603%	-1.45%	-2.08%	7.94%	152.71%	10.90	10.86	0.42
10 Plus Bond Index (Clean)	160.32	161.68	-0.845%	-2.11%	-3.16%	14.41%	60.32%	15.16	15.07	0.62
10 Plus Bond Index (Return)	301.11	303.64	-0.835%	-2.07%	-2.99%	14.29%	201.11%	15.16	15.07	0.62

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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	102.20	2.50	203	104.70	0.00	10,600	10,833	11099
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.13	0.27	20	105.40	0.00	6,480	6,812	6830
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.98	0.52	237	103.50	0.00	6,828	7,031	7067
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.28	0.00	20	101.28	0.00	5,100	5,165	5165
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.56	2.48	232	117.04	0.00	7,006	8,026	8199
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.31	2.18	234	118.49	0.00	8,031	9,341	9516
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.00	3.54	239	133.54	0.00	11,490	14,938	15344
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.22	0.48	176	107.71	0.00	11,319	12,136	12191
IE00BDHDPQ44	BDHDPQ4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.41	0.43	176	107.85	0.00	8,322	8,939	8975
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.34	0.53	176	109.87	0.00	7,688	8,405	8446
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.08	1.16	176	124.23	0.00	9,402	11,571	11680
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.15	0.87	234	113.02	0.00	5,000	5,608	5651
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	111.70	0.63	176	112.33	0.00	4,400	4,915	4942
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	117.80	0.82	176	118.61	0.00	5,715	6,732	6779
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	127.06	1.44	262	128.50	0.00	8,596	10,922	11046
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	113.81	0.72	175	114.53	0.00	4,000	4,553	4581

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Bond Index Constituent

Clean Price Performance			Index Price 07-Nov-2019	Previous Index Price 06-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	102.20	102.25	-0.051%	-0.129%	-0.552%	-4.006%	-0.54	0.43	0.44
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.13	105.20	-0.064%	-0.197%	-0.694%	-4.384%	-0.47	0.93	0.94
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.98	103.05	-0.067%	-0.177%	-0.340%	-0.261%	-0.46	2.32	2.33
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.28	101.37	-0.085%	-0.204%	-0.420%	0.895%	-0.43	2.93	2.95
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.56	114.72	-0.144%	-0.333%	-0.892%	-1.814%	-0.40	3.15	3.17
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.31	116.53	-0.189%	-0.459%	-1.058%	-0.463%	-0.32	4.06	4.08
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.00	130.36	-0.272%	-0.639%	-1.372%	-0.516%	-0.19	4.73	4.74
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.22	107.59	-0.340%	-0.830%	-1.307%	4.092%	-0.11	6.31	6.32
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.41	107.95	-0.495%	-1.108%	-1.467%	7.356%	0.03	8.21	8.21
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.34	109.91	-0.520%	-1.173%	-1.527%		0.11	9.06	9.05
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.08	123.75	-0.544%	-1.328%	-1.751%	8.447%	0.18	9.45	9.44
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.15	112.84	-0.611%	-1.412%	-1.835%	10.480%	0.26	10.57	10.54
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.70	112.46	-0.677%	-1.609%	-2.273%	13.045%	0.41	12.47	12.42
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.80	118.82	-0.858%	-2.094%	-3.287%	15.481%	0.62	15.39	15.30
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	127.06	128.52	-1.135%	-2.962%	-4.594%	20.361%	0.81	20.54	20.37
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	113.81	115.39	-1.362%	-3.434%	-5.179%		0.97	24.98	24.74

Return Price Performance			Index Price 07-Nov-2019	Previous Index Price 06-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	104.70	104.74	-0.037%	-0.043%	-0.094%	-4.465%	-0.54	0.43	0.44
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.40	105.46	-0.050%	-0.106%	-4.714%	-4.976%	-0.47	0.93	0.94
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.50	103.57	-0.065%	-0.162%	-0.258%	-0.368%	-0.46	2.32	2.33
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.28	101.37	-0.085%	-0.204%	-0.420%	0.895%	-0.43	2.93	2.95
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.04	117.19	-0.131%	-0.262%	-0.531%	-2.223%	-0.40	3.15	3.17
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.49	118.70	-0.177%	-0.396%	-0.745%	-0.849%	-0.32	4.06	4.08
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.54	133.88	-0.253%	-0.545%	-0.924%	-1.058%	-0.19	4.73	4.74
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.71	108.07	-0.336%	-0.809%	-1.207%	3.932%	-0.11	6.31	6.32
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.85	108.38	-0.490%	-1.087%	-1.376%	7.190%	0.03	8.21	8.21
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.87	110.44	-0.515%	-1.149%	-1.419%		0.11	9.06	9.05
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.23	124.90	-0.534%	-1.280%	-1.540%	8.046%	0.18	9.45	9.44
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.02	113.71	-0.603%	-1.380%	-1.701%	11.041%	0.26	10.57	10.54
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.33	113.09	-0.669%	-1.579%	-2.146%	12.644%	0.41	12.47	12.42
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.61	119.63	-0.849%	-2.054%	-3.126%	15.091%	0.62	15.39	15.30

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.50	129.95	-1.118%	-2.902%	-4.396%	19.776%	0.81	20.54	20.37
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	114.53	116.10	-1.350%	-3.389%	-5.026%		0.97	24.98	24.74