

Euronext Dublin - Daily Bond Index Report

Friday 8 November, 2019



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

Bond Indices Performance

Index	Close Value 08-Nov-2019	Previous Close Value 07-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.11	117.30	-0.165%	-1.24%	-1.88%	3.62%	17.11%	7.88	7.85	0.36
All Bond Index (Return)	212.17	212.51	-0.157%	-1.18%	-1.87%	3.66%	112.17%	7.88	7.85	0.36
Under 3 Bond Index (Clean)	78.17	78.19	-0.028%	-0.20%	-0.54%	-3.74%	-21.83%	1.41	1.42	-0.45
Under 3 Bond Index (Return)	138.45	138.48	-0.020%	-0.13%	-1.26%	-2.75%	38.45%	1.41	1.42	-0.45
Under 5 Bond Index (Clean)	92.59	92.64	-0.046%	-0.30%	-0.73%	-2.62%	-7.41%	2.24	2.25	-0.38
Under 5 Bond Index (Return)	165.44	165.50	-0.038%	-0.23%	-1.08%	-1.78%	65.44%	2.24	2.25	-0.38
Under 10 Bond Index (Clean)	107.15	107.27	-0.111%	-0.67%	-1.14%	-0.34%	7.15%	4.38	4.38	-0.11
Under 10 Bond Index (Return)	190.54	190.74	-0.103%	-0.61%	-1.21%	-0.22%	90.54%	4.38	4.38	-0.11
5 Plus Bond Index (Clean)	140.14	140.46	-0.228%	-1.73%	-2.50%	8.17%	40.14%	10.89	10.84	0.44
5 Plus Bond Index (Return)	252.15	252.71	-0.221%	-1.67%	-2.29%	7.70%	152.15%	10.89	10.84	0.44
10 Plus Bond Index (Clean)	159.87	160.32	-0.276%	-2.38%	-3.43%	14.09%	59.87%	15.15	15.06	0.64
10 Plus Bond Index (Return)	300.29	301.11	-0.270%	-2.33%	-3.25%	13.98%	200.29%	15.15	15.06	0.64

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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	102.18	2.52	204	104.69	0.00	10,600	10,831	11098
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.11	0.29	21	105.40	0.00	6,480	6,811	6830
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.95	0.52	238	103.47	0.00	6,828	7,029	7065
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.23	0.00	21	101.23	0.00	5,100	5,163	5163
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.48	2.49	233	116.97	0.00	7,006	8,020	8195
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.21	2.19	235	118.40	0.00	8,031	9,333	9508
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	129.85	3.55	240	133.40	0.00	11,490	14,921	15329
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.01	0.49	177	107.49	0.00	11,319	12,112	12167
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.19	0.44	177	107.62	0.00	8,322	8,920	8956
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.09	0.53	177	109.62	0.00	7,688	8,386	8427
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	122.81	1.16	177	123.97	0.00	9,402	11,546	11655
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.89	0.87	235	112.76	0.00	5,000	5,595	5638
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	111.40	0.63	177	112.03	0.00	4,400	4,902	4929
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	117.44	0.82	177	118.27	0.00	5,715	6,712	6759
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	126.65	1.44	263	128.09	0.00	8,596	10,887	11011
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	113.42	0.72	176	114.15	0.00	4,000	4,537	4566

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Bond Index Constituent

Clean Price Performance			Index Price 08-Nov-2019	Previous Index Price 07-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	102.18	102.20	-0.023%	-0.151%	-0.574%	-4.028%	-0.52	0.43	0.43
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.11	105.13	-0.016%	-0.214%	-0.710%	-4.399%	-0.46	0.93	0.94
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.95	102.98	-0.033%	-0.210%	-0.373%	-0.294%	-0.45	2.32	2.33
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.23	101.28	-0.047%	-0.251%	-0.467%	0.847%	-0.42	2.93	2.94
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.48	114.56	-0.067%	-0.400%	-0.959%	-1.880%	-0.38	3.15	3.16
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.21	116.31	-0.090%	-0.549%	-1.148%	-0.553%	-0.30	4.06	4.07
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	129.85	130.00	-0.115%	-0.753%	-1.485%	-0.630%	-0.17	4.73	4.73
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.01	107.22	-0.201%	-1.028%	-1.505%	3.883%	-0.07	6.31	6.32
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.19	107.41	-0.210%	-1.316%	-1.674%	7.130%	0.05	8.21	8.20
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.09	109.34	-0.229%	-1.399%	-1.753%		0.14	9.06	9.04
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	122.81	123.08	-0.218%	-1.543%	-1.965%	8.210%	0.20	9.45	9.43
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.89	112.15	-0.232%	-1.640%	-2.062%	10.224%	0.28	10.57	10.54
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.40	111.70	-0.268%	-1.873%	-2.535%	12.742%	0.43	12.47	12.42
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.44	117.80	-0.298%	-2.385%	-3.576%	15.137%	0.64	15.39	15.29
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	126.65	127.06	-0.325%	-3.278%	-4.904%	19.970%	0.83	20.52	20.36
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	113.42	113.81	-0.343%	-3.765%	-5.504%		0.99	24.97	24.72

Return Price Performance			Index Price 08-Nov-2019	Previous Index Price 07-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	104.69	104.70	-0.011%	-0.053%	-0.104%	-4.475%	-0.52	0.43	0.43
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.40	105.40	-0.004%	-0.110%	-4.717%	-4.979%	-0.46	0.93	0.94
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.47	103.50	-0.030%	-0.192%	-0.288%	-0.398%	-0.45	2.32	2.33
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.23	101.28	-0.047%	-0.251%	-0.467%	0.847%	-0.42	2.93	2.94
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.97	117.04	-0.056%	-0.319%	-0.587%	-2.278%	-0.38	3.15	3.16
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.40	118.49	-0.081%	-0.477%	-0.826%	-0.930%	-0.30	4.06	4.07
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.40	133.54	-0.101%	-0.646%	-1.025%	-1.158%	-0.17	4.73	4.73
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.49	107.71	-0.197%	-1.004%	-1.402%	3.728%	-0.07	6.31	6.32
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.62	107.85	-0.208%	-1.292%	-1.581%	6.967%	0.05	8.21	8.20
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.62	109.87	-0.225%	-1.371%	-1.641%		0.14	9.06	9.04
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.97	124.23	-0.210%	-1.488%	-1.747%	7.819%	0.20	9.45	9.43
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.76	113.02	-0.227%	-1.603%	-1.924%	10.790%	0.28	10.57	10.54
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.03	112.33	-0.264%	-1.838%	-2.403%	12.348%	0.43	12.47	12.42
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.27	118.61	-0.292%	-2.339%	-3.409%	14.755%	0.64	15.39	15.29

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.09	128.50	-0.318%	-3.210%	-4.700%	19.395%	0.83	20.52	20.36
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	114.15	114.53	-0.337%	-3.715%	-5.346%		0.99	24.97	24.72