

Euronext Dublin - Daily Bond Index Report



Tuesday 12 November, 2019

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

Bond Indices Performance

Index	Close Value 12-Nov-2019	Previous Close Value 11-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.03	117.20	-0.142%	-1.30%	-1.95%	3.55%	17.03%	7.86	7.83	0.37
All Bond Index (Return)	212.08	212.37	-0.135%	-1.22%	-1.91%	3.62%	112.08%	7.86	7.83	0.37
Under 3 Bond Index (Clean)	78.17	78.17	-0.001%	-0.19%	-0.54%	-3.74%	-21.83%	1.41	1.42	-0.46
Under 3 Bond Index (Return)	138.49	138.49	0.006%	-0.10%	-1.23%	-2.71%	38.49%	1.41	1.42	-0.46
Under 5 Bond Index (Clean)	92.60	92.60	-0.003%	-0.29%	-0.72%	-2.62%	-7.40%	2.23	2.24	-0.39
Under 5 Bond Index (Return)	165.50	165.49	0.004%	-0.19%	-1.04%	-1.74%	65.50%	2.23	2.24	-0.39
Under 10 Bond Index (Clean)	107.14	107.18	-0.032%	-0.68%	-1.15%	-0.35%	7.14%	4.37	4.38	-0.11
Under 10 Bond Index (Return)	190.58	190.63	-0.025%	-0.59%	-1.19%	-0.20%	90.58%	4.37	4.38	-0.11
5 Plus Bond Index (Clean)	139.99	140.29	-0.216%	-1.83%	-2.60%	8.06%	39.99%	10.88	10.83	0.45
5 Plus Bond Index (Return)	251.94	252.47	-0.209%	-1.76%	-2.38%	7.60%	151.94%	10.88	10.83	0.45
10 Plus Bond Index (Clean)	159.57	160.16	-0.371%	-2.57%	-3.62%	13.88%	59.57%	15.14	15.04	0.65
10 Plus Bond Index (Return)	299.78	300.87	-0.364%	-2.50%	-3.42%	13.78%	199.78%	15.14	15.04	0.65

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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	102.17	2.56	208	104.74	0.00	10,600	10,830	11102
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.11	0.34	25	105.45	0.00	6,480	6,811	6833
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.96	0.53	242	103.49	0.00	6,828	7,030	7066
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.26	0.00	25	101.26	0.00	5,100	5,164	5164
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.49	2.53	237	117.02	0.00	7,006	8,021	8198
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.24	2.23	239	118.47	0.00	8,031	9,335	9514
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	129.81	3.61	244	133.42	0.00	11,490	14,915	15330
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.99	0.50	181	107.48	0.00	11,319	12,109	12166
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.19	0.45	181	107.64	0.00	8,322	8,920	8957
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.05	0.55	181	109.60	0.00	7,688	8,384	8426
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	122.70	1.19	181	123.89	0.00	9,402	11,536	11648
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.83	0.88	239	112.71	0.00	5,000	5,591	5636
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	111.28	0.65	181	111.92	0.00	4,400	4,896	4924
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	117.26	0.84	181	118.10	0.00	5,715	6,702	6750
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	126.22	1.46	267	127.68	0.00	8,596	10,850	10976
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	112.98	0.74	180	113.72	0.00	4,000	4,519	4549

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Bond Index Constituent

Clean Price Performance			Index Price 12-Nov-2019	Previous Index Price 11-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	102.17	102.18	-0.004%	-0.158%	-0.581%	-4.034%	-0.57	0.43	0.43
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.11	105.12	-0.009%	-0.219%	-0.716%	-4.405%	-0.49	0.93	0.93
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.96	102.96	0.001%	-0.200%	-0.362%	-0.284%	-0.46	2.31	2.32
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.26	101.25	0.009%	-0.224%	-0.439%	0.875%	-0.43	2.93	2.94
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.49	114.50	-0.010%	-0.393%	-0.952%	-1.873%	-0.39	3.15	3.16
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.24	116.24	-0.004%	-0.522%	-1.121%	-0.526%	-0.31	4.05	4.07
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	129.81	129.85	-0.032%	-0.788%	-1.520%	-0.665%	-0.17	4.72	4.73
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.99	107.05	-0.056%	-1.051%	-1.527%	3.860%	-0.07	6.30	6.31
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.19	107.27	-0.071%	-1.313%	-1.671%	7.133%	0.05	8.20	8.20
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.05	109.18	-0.114%	-1.429%	-1.782%		0.14	9.05	9.04
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	122.70	122.91	-0.171%	-1.627%	-2.048%	8.119%	0.21	9.44	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.83	112.01	-0.165%	-1.697%	-2.119%	10.160%	0.29	10.56	10.53
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	111.28	111.57	-0.265%	-1.985%	-2.647%	12.613%	0.44	12.46	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.26	117.68	-0.358%	-2.538%	-3.727%	14.956%	0.65	15.38	15.28
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	126.22	126.98	-0.599%	-3.607%	-5.227%	19.562%	0.84	20.51	20.34
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	112.98	113.80	-0.721%	-4.146%	-5.878%		1.00	24.95	24.70

Return Price Performance			Index Price 12-Nov-2019	Previous Index Price 11-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	104.74	104.73	0.008%	-0.013%	-0.064%	-4.437%	-0.57	0.43	0.43
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.45	105.44	0.005%	-0.063%	-4.673%	-4.935%	-0.49	0.93	0.93
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.49	103.49	0.003%	-0.174%	-0.270%	-0.379%	-0.46	2.31	2.32
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.26	101.25	0.009%	-0.224%	-0.439%	0.875%	-0.43	2.93	2.94
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.02	117.02	0.000%	-0.276%	-0.545%	-2.236%	-0.39	3.15	3.16
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.47	118.46	0.003%	-0.419%	-0.769%	-0.873%	-0.31	4.05	4.07
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.42	133.44	-0.019%	-0.635%	-1.014%	-1.148%	-0.17	4.72	4.73
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.48	107.54	-0.053%	-1.016%	-1.413%	3.715%	-0.07	6.30	6.31
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.64	107.71	-0.068%	-1.280%	-1.569%	6.980%	0.05	8.20	8.20
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.60	109.72	-0.110%	-1.390%	-1.660%		0.14	9.05	9.04
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.89	124.10	-0.164%	-1.550%	-1.809%	7.751%	0.21	9.44	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.71	112.89	-0.160%	-1.647%	-1.967%	10.741%	0.29	10.56	10.53
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	111.92	112.21	-0.260%	-1.937%	-2.502%	12.234%	0.44	12.46	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.10	118.52	-0.351%	-2.476%	-3.544%	14.595%	0.65	15.38	15.28

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	127.68	128.44	-0.589%	-3.519%	-5.004%	19.014%	0.84	20.51	20.34
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	113.72	114.53	-0.712%	-4.079%	-5.704%		1.00	24.95	24.70