

Euronext Dublin - Daily Bond Index Report

Tuesday 19 November, 2019



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

Bond Indices Performance

Index	Close Value 19-Nov-2019	Previous Close Value 18-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.66	117.80	-0.118%	-0.77%	-1.42%	4.11%	17.66%	7.89	7.87	0.30
All Bond Index (Return)	213.30	213.53	-0.111%	-0.65%	-1.35%	4.21%	113.30%	7.89	7.87	0.30
Under 3 Bond Index (Clean)	78.13	78.15	-0.015%	-0.24%	-0.58%	-3.78%	-21.87%	1.39	1.40	-0.48
Under 3 Bond Index (Return)	138.51	138.52	-0.007%	-0.09%	-1.22%	-2.71%	38.51%	1.39	1.40	-0.48
Under 5 Bond Index (Clean)	92.59	92.61	-0.026%	-0.31%	-0.74%	-2.63%	-7.41%	2.21	2.22	-0.41
Under 5 Bond Index (Return)	165.57	165.60	-0.017%	-0.15%	-1.00%	-1.70%	65.57%	2.21	2.22	-0.41
Under 10 Bond Index (Clean)	107.33	107.39	-0.060%	-0.51%	-0.98%	-0.18%	7.33%	4.36	4.37	-0.16
Under 10 Bond Index (Return)	190.99	191.09	-0.052%	-0.38%	-0.98%	0.02%	90.99%	4.36	4.37	-0.16
5 Plus Bond Index (Clean)	141.16	141.39	-0.167%	-1.01%	-1.79%	8.96%	41.16%	10.91	10.87	0.37
5 Plus Bond Index (Return)	254.10	254.51	-0.161%	-0.91%	-1.54%	8.53%	154.10%	10.91	10.87	0.37
10 Plus Bond Index (Clean)	161.64	162.03	-0.238%	-1.30%	-2.36%	15.35%	61.64%	15.17	15.09	0.57
10 Plus Bond Index (Return)	303.72	304.43	-0.232%	-1.22%	-2.15%	15.28%	203.72%	15.17	15.09	0.57

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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	102.07	2.65	215	104.72	0.00	10,600	10,820	11101
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.01	0.44	32	105.45	0.00	6,480	6,804	6833
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.97	0.55	249	103.51	0.00	6,828	7,030	7068
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.31	0.00	32	101.31	0.00	5,100	5,167	5167
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.50	2.61	244	117.11	0.00	7,006	8,022	8205
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.32	2.29	246	118.61	0.00	8,031	9,342	9526
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	129.98	3.71	251	133.69	0.00	11,490	14,935	15362
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.36	0.52	188	107.88	0.00	11,319	12,152	12211
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.75	0.46	188	108.22	0.00	8,322	8,967	9005
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.76	0.57	188	110.32	0.00	7,688	8,438	8481
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.59	1.24	188	124.83	0.00	9,402	11,620	11736
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.72	0.91	246	113.63	0.00	5,000	5,636	5682
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.40	0.67	188	113.07	0.00	4,400	4,946	4975
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	118.75	0.88	188	119.63	0.00	5,715	6,787	6837
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.59	1.50	274	130.09	0.00	8,596	11,053	11182
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.63	0.77	187	116.40	0.00	4,000	4,625	4656

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Nov-2019	Previous Index Price 18-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.07	102.08	-0.008%	-0.256%	-0.678%	-4.128%	-0.56	0.41	0.41
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.01	105.03	-0.012%	-0.309%	-0.806%	-4.491%	-0.50	0.91	0.91
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.97	102.99	-0.018%	-0.192%	-0.354%	-0.276%	-0.47	2.29	2.30
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.31	101.34	-0.033%	-0.180%	-0.396%	0.918%	-0.45	2.91	2.92
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.50	114.54	-0.035%	-0.380%	-0.939%	-1.860%	-0.42	3.13	3.14
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.32	116.38	-0.050%	-0.452%	-1.051%	-0.456%	-0.34	4.03	4.05
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	129.98	130.07	-0.068%	-0.658%	-1.391%	-0.535%	-0.21	4.70	4.71
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.36	107.45	-0.077%	-0.700%	-1.178%	4.228%	-0.13	6.29	6.29
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.75	107.89	-0.125%	-0.796%	-1.157%	7.694%	-0.01	8.18	8.18
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.76	109.91	-0.138%	-0.795%	-1.150%		0.07	9.03	9.03
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.59	123.79	-0.163%	-0.914%	-1.338%	8.902%	0.13	9.43	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.72	112.90	-0.158%	-0.912%	-1.337%	11.040%	0.21	10.54	10.52
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.40	112.64	-0.214%	-0.993%	-1.661%	13.753%	0.36	12.45	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.75	119.01	-0.217%	-1.299%	-2.502%	16.418%	0.57	15.38	15.29
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.59	129.01	-0.324%	-1.798%	-3.449%	21.806%	0.75	20.54	20.39
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.63	116.07	-0.379%	-1.895%	-3.669%		0.91	25.01	24.78

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Nov-2019	Previous Index Price 18-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.72	104.72	0.005%	-0.026%	-0.076%	-4.449%	-0.56	0.41	0.41
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.45	105.45	0.001%	-0.063%	-4.672%	-4.934%	-0.50	0.91	0.91
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.51	103.53	-0.016%	-0.150%	-0.247%	-0.356%	-0.47	2.29	2.30
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.31	101.34	-0.033%	-0.180%	-0.396%	0.918%	-0.45	2.91	2.92
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.11	117.14	-0.025%	-0.199%	-0.468%	-2.161%	-0.42	3.13	3.14
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.61	118.66	-0.040%	-0.295%	-0.645%	-0.749%	-0.34	4.03	4.05
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.69	133.77	-0.056%	-0.432%	-0.812%	-0.945%	-0.21	4.70	4.71
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.88	107.96	-0.074%	-0.649%	-1.048%	4.099%	-0.13	6.29	6.29
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.22	108.35	-0.123%	-0.750%	-1.041%	7.555%	-0.01	8.18	8.18
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.32	110.47	-0.135%	-0.739%	-1.010%		0.07	9.03	9.03
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.83	125.02	-0.157%	-0.807%	-1.068%	8.564%	0.13	9.43	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.63	113.81	-0.154%	-0.846%	-1.169%	11.643%	0.21	10.54	10.52
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.07	113.31	-0.209%	-0.928%	-1.498%	13.389%	0.36	12.45	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.63	119.88	-0.211%	-1.217%	-2.299%	16.074%	0.57	15.38	15.29

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.09	130.50	-0.316%	-1.700%	-3.213%	21.258%	0.75	20.54	20.39
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.40	116.83	-0.373%	-1.819%	-3.482%		0.91	25.01	24.78