

# Euronext Dublin - Daily Bond Index Report

Friday 15 November, 2019



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

## Bond Indices Performance

Index	Close Value 15-Nov-2019	Previous Close Value 14-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.64	117.73	-0.073%	-0.79%	-1.44%	4.09%	17.64%	7.89	7.87	0.30
All Bond Index (Return)	213.21	213.35	-0.067%	-0.69%	-1.39%	4.17%	113.21%	7.89	7.87	0.30
Under 3 Bond Index (Clean)	78.14	78.15	-0.012%	-0.23%	-0.57%	-3.77%	-21.86%	1.40	1.40	-0.47
Under 3 Bond Index (Return)	138.48	138.49	-0.004%	-0.11%	-1.24%	-2.72%	38.48%	1.40	1.40	-0.47
Under 5 Bond Index (Clean)	92.60	92.62	-0.026%	-0.29%	-0.73%	-2.62%	-7.40%	2.22	2.23	-0.41
Under 5 Bond Index (Return)	165.54	165.57	-0.018%	-0.17%	-1.02%	-1.72%	65.54%	2.22	2.23	-0.41
Under 10 Bond Index (Clean)	107.34	107.39	-0.046%	-0.50%	-0.97%	-0.17%	7.34%	4.37	4.37	-0.16
Under 10 Bond Index (Return)	190.96	191.03	-0.038%	-0.39%	-1.00%	0.00%	90.96%	4.37	4.37	-0.16
5 Plus Bond Index (Clean)	141.11	141.24	-0.098%	-1.05%	-1.82%	8.92%	41.11%	10.91	10.87	0.38
5 Plus Bond Index (Return)	253.96	254.19	-0.092%	-0.97%	-1.59%	8.47%	153.96%	10.91	10.87	0.38
10 Plus Bond Index (Clean)	161.52	161.73	-0.130%	-1.38%	-2.44%	15.26%	61.52%	15.17	15.09	0.57
10 Plus Bond Index (Return)	303.44	303.82	-0.125%	-1.31%	-2.24%	15.17%	203.44%	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	102.08	2.60	211	104.68	0.00	10,600	10,821	11096
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.03	0.38	28	105.41	0.00	6,480	6,806	6830
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.99	0.54	245	103.52	0.00	6,828	7,032	7068
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.32	0.00	28	101.32	0.00	5,100	5,167	5167
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.53	2.56	240	117.09	0.00	7,006	8,024	8203
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.32	2.25	242	118.57	0.00	8,031	9,342	9523
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.04	3.65	247	133.70	0.00	11,490	14,942	15362
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.35	0.50	184	107.86	0.00	11,319	12,151	12208
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.74	0.45	184	108.20	0.00	8,322	8,966	9004
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.73	0.56	184	110.28	0.00	7,688	8,436	8478
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.58	1.21	184	124.79	0.00	9,402	11,618	11732
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.69	0.90	242	113.58	0.00	5,000	5,634	5679
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.30	0.66	184	112.95	0.00	4,400	4,941	4970
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	118.68	0.86	184	119.54	0.00	5,715	6,783	6832
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.42	1.48	270	129.90	0.00	8,596	11,039	11166
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.42	0.75	183	116.18	0.00	4,000	4,617	4647



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Nov-2019	Previous Index Price 14-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	102.08	102.09	-0.013%	-0.247%	-0.669%	-4.120%	-0.52	0.41	0.41
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.03	105.05	-0.021%	-0.293%	-0.790%	-4.476%	-0.48	0.91	0.92
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.99	102.99	-0.004%	-0.173%	-0.335%	-0.257%	-0.48	2.30	2.31
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.32	101.32	-0.003%	-0.166%	-0.381%	0.933%	-0.45	2.91	2.93
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.53	114.57	-0.036%	-0.358%	-0.917%	-1.838%	-0.42	3.13	3.15
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.32	116.39	-0.063%	-0.453%	-1.052%	-0.457%	-0.34	4.04	4.05
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.04	130.11	-0.051%	-0.610%	-1.343%	-0.487%	-0.22	4.71	4.72
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.35	107.41	-0.056%	-0.709%	-1.187%	4.218%	-0.13	6.29	6.30
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.74	107.84	-0.086%	-0.806%	-1.166%	7.684%	-0.01	8.19	8.19
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.73	109.83	-0.087%	-0.817%	-1.173%		0.07	9.04	9.03
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.58	123.65	-0.060%	-0.927%	-1.351%	8.888%	0.13	9.43	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.69	112.74	-0.049%	-0.945%	-1.370%	11.003%	0.22	10.55	10.53
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.30	112.46	-0.146%	-1.083%	-1.751%	13.649%	0.36	12.46	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.68	118.78	-0.084%	-1.357%	-2.560%	16.349%	0.57	15.38	15.29
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.42	128.69	-0.211%	-1.929%	-3.578%	21.643%	0.76	20.54	20.39
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.42	115.73	-0.264%	-2.068%	-3.838%		0.92	25.00	24.78

Return Price Performance			Index Price 15-Nov-2019	Previous Index Price 14-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	104.68	104.68	-0.001%	-0.065%	-0.115%	-4.486%	-0.52	0.41	0.41
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.41	105.42	-0.008%	-0.099%	-4.706%	-4.968%	-0.48	0.91	0.92
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.52	103.53	-0.003%	-0.141%	-0.237%	-0.347%	-0.48	2.30	2.31
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.32	101.32	-0.003%	-0.166%	-0.381%	0.933%	-0.45	2.91	2.93
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.09	117.12	-0.026%	-0.215%	-0.484%	-2.176%	-0.42	3.13	3.15
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.57	118.64	-0.054%	-0.328%	-0.678%	-0.782%	-0.34	4.04	4.05
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.70	133.75	-0.039%	-0.429%	-0.809%	-0.942%	-0.22	4.71	4.72
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.86	107.92	-0.053%	-0.669%	-1.068%	4.079%	-0.13	6.29	6.30
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.20	108.29	-0.084%	-0.769%	-1.059%	7.535%	-0.01	8.19	8.19
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.28	110.38	-0.084%	-0.773%	-1.044%		0.07	9.04	9.03
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.79	124.85	-0.054%	-0.840%	-1.101%	8.527%	0.13	9.43	9.42
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.58	113.63	-0.045%	-0.890%	-1.213%	11.593%	0.22	10.55	10.53
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.95	113.11	-0.141%	-1.031%	-1.601%	13.271%	0.36	12.46	12.41
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.54	119.63	-0.080%	-1.291%	-2.373%	15.987%	0.57	15.38	15.29

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.90	130.16	-0.204%	-1.847%	-3.358%	21.077%	0.76	20.54	20.39
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.18	116.48	-0.259%	-2.003%	-3.664%		0.92	25.00	24.78