

# Euronext Dublin - Daily Bond Index Report

Thursday 21 November, 2019



28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Close Value 21-Nov-2019	Previous Close Value 20-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.51	117.84	-0.278%	-0.90%	-1.55%	3.98%	17.51%	7.87	7.85	0.31
All Bond Index (Return)	213.05	213.62	-0.269%	-0.77%	-1.46%	4.09%	113.05%	7.87	7.85	0.31
Under 3 Bond Index (Clean)	78.10	78.14	-0.052%	-0.29%	-0.63%	-3.83%	-21.90%	1.38	1.39	-0.47
Under 3 Bond Index (Return)	138.46	138.52	-0.043%	-0.12%	-1.25%	-2.74%	38.46%	1.38	1.39	-0.47
Under 5 Bond Index (Clean)	92.53	92.60	-0.079%	-0.37%	-0.80%	-2.69%	-7.47%	2.20	2.21	-0.40
Under 5 Bond Index (Return)	165.50	165.62	-0.069%	-0.19%	-1.04%	-1.74%	65.50%	2.20	2.21	-0.40
Under 10 Bond Index (Clean)	107.24	107.40	-0.148%	-0.59%	-1.06%	-0.26%	7.24%	4.35	4.35	-0.15
Under 10 Bond Index (Return)	190.87	191.13	-0.139%	-0.44%	-1.05%	-0.05%	90.87%	4.35	4.35	-0.15
5 Plus Bond Index (Clean)	140.92	141.46	-0.384%	-1.18%	-1.95%	8.78%	40.92%	10.89	10.85	0.39
5 Plus Bond Index (Return)	253.70	254.66	-0.375%	-1.07%	-1.69%	8.36%	153.70%	10.89	10.85	0.39
10 Plus Bond Index (Clean)	161.27	162.15	-0.546%	-1.53%	-2.59%	15.09%	61.27%	15.15	15.07	0.58
10 Plus Bond Index (Return)	303.05	304.69	-0.537%	-1.43%	-2.36%	15.03%	203.05%	15.15	15.07	0.58

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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	102.02	2.68	217	104.70	0.00	10,600	10,814	11098
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	104.96	0.47	34	105.42	0.00	6,480	6,801	6831
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.92	0.55	251	103.47	0.00	6,828	7,027	7065
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.27	0.00	34	101.27	0.00	5,100	5,165	5165
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.41	2.63	246	117.04	0.00	7,006	8,016	8200
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.22	2.31	248	118.53	0.00	8,031	9,333	9519
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	129.86	3.74	253	133.60	0.00	11,490	14,921	15351
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.32	0.52	190	107.85	0.00	11,319	12,148	12207
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.61	0.47	190	108.07	0.00	8,322	8,955	8994
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.56	0.57	190	110.13	0.00	7,688	8,423	8467
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.36	1.25	190	124.61	0.00	9,402	11,598	11715
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.56	0.92	248	113.48	0.00	5,000	5,628	5674
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.20	0.68	190	112.87	0.00	4,400	4,937	4966
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	118.52	0.89	190	119.40	0.00	5,715	6,773	6824
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.21	1.51	276	129.72	0.00	8,596	11,021	11151
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.17	0.78	189	115.95	0.00	4,000	4,607	4638



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## Bond Index Constituent

Clean Price Performance			Index Price 21-Nov-2019	Previous Index Price 20-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	102.02	102.07	-0.046%	-0.306%	-0.728%	-4.176%	-0.57	0.40	0.40
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	104.96	105.01	-0.050%	-0.361%	-0.857%	-4.540%	-0.51	0.90	0.90
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.92	102.97	-0.051%	-0.239%	-0.402%	-0.323%	-0.46	2.28	2.29
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.27	101.34	-0.066%	-0.213%	-0.429%	0.886%	-0.44	2.90	2.91
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.41	114.55	-0.114%	-0.458%	-1.016%	-1.936%	-0.41	3.12	3.13
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.22	116.37	-0.134%	-0.540%	-1.139%	-0.544%	-0.33	4.02	4.04
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	129.86	130.07	-0.159%	-0.750%	-1.482%	-0.627%	-0.20	4.69	4.70
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.32	107.53	-0.188%	-0.737%	-1.215%	4.189%	-0.13	6.28	6.28
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.61	107.90	-0.275%	-0.932%	-1.292%	7.547%	0.00	8.17	8.17
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.56	109.91	-0.319%	-0.971%	-1.326%		0.09	9.02	9.01
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.36	123.81	-0.360%	-1.099%	-1.522%	8.699%	0.15	9.42	9.40
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.56	112.98	-0.366%	-1.051%	-1.476%	10.884%	0.22	10.53	10.51
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.20	112.68	-0.425%	-1.174%	-1.841%	13.545%	0.37	12.44	12.39
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.52	119.18	-0.554%	-1.495%	-2.696%	16.187%	0.58	15.36	15.27
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.21	129.14	-0.726%	-2.089%	-3.736%	21.444%	0.77	20.52	20.37
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.17	116.24	-0.921%	-2.281%	-4.047%		0.93	24.98	24.75

Return Price Performance			Index Price 21-Nov-2019	Previous Index Price 20-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	104.73	-0.033%	-0.052%	-0.102%	-4.474%	-0.57	0.40	0.40
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.42	105.46	-0.037%	-0.087%	-4.695%	-4.957%	-0.51	0.90	0.90
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.47	103.52	-0.049%	-0.194%	-0.290%	-0.399%	-0.46	2.28	2.29
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.27	101.34	-0.066%	-0.213%	-0.429%	0.886%	-0.44	2.90	2.91
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.04	117.16	-0.103%	-0.257%	-0.526%	-2.218%	-0.41	3.12	3.13
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.53	118.67	-0.123%	-0.366%	-0.716%	-0.820%	-0.33	4.02	4.04
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.60	133.79	-0.144%	-0.499%	-0.878%	-1.012%	-0.20	4.69	4.70
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.85	108.04	-0.184%	-0.681%	-1.080%	4.066%	-0.13	6.28	6.28
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.07	108.37	-0.272%	-0.880%	-1.171%	7.413%	0.00	8.17	8.17
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.13	110.48	-0.314%	-0.909%	-1.180%		0.09	9.02	9.01
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.61	125.05	-0.351%	-0.980%	-1.240%	8.374%	0.15	9.42	9.40
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.48	113.89	-0.359%	-0.976%	-1.299%	11.495%	0.22	10.53	10.51
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.87	113.35	-0.419%	-1.102%	-1.672%	13.190%	0.37	12.44	12.39
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.40	120.06	-0.546%	-1.405%	-2.484%	15.854%	0.58	15.36	15.27

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.72	130.65	-0.713%	-1.981%	-3.489%	20.912%	0.77	20.52	20.37
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.95	117.02	-0.913%	-2.195%	-3.852%		0.93	24.98	24.75