

# Euronext Dublin - Daily Bond Index Report

Wednesday 27 November, 2019



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

## Bond Indices Performance

Index	Close Value 27-Nov-2019	Previous Close Value 26-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.00	118.68	-0.568%	-0.48%	-1.14%	4.41%	18.00%	7.90	7.88	0.26
All Bond Index (Return)	214.01	215.20	-0.555%	-0.32%	-1.02%	4.56%	114.01%	7.90	7.88	0.26
Under 3 Bond Index (Clean)	78.09	79.00	-1.152%	-0.30%	-0.64%	-3.84%	-21.91%	1.37	1.37	-0.49
Under 3 Bond Index (Return)	138.51	140.10	-1.131%	-0.09%	-1.22%	-2.70%	38.51%	1.37	1.37	-0.49
Under 5 Bond Index (Clean)	92.54	93.70	-1.232%	-0.35%	-0.79%	-2.68%	-7.46%	2.19	2.20	-0.43
Under 5 Bond Index (Return)	165.60	167.62	-1.205%	-0.13%	-0.98%	-1.68%	65.60%	2.19	2.20	-0.43
Under 10 Bond Index (Clean)	107.38	108.59	-1.118%	-0.46%	-0.94%	-0.13%	7.38%	4.34	4.35	-0.18
Under 10 Bond Index (Return)	191.18	193.30	-1.096%	-0.28%	-0.88%	0.12%	91.18%	4.34	4.35	-0.18
5 Plus Bond Index (Clean)	141.82	142.12	-0.215%	-0.55%	-1.33%	9.47%	41.82%	10.92	10.89	0.33
5 Plus Bond Index (Return)	255.37	255.91	-0.208%	-0.42%	-1.04%	9.07%	155.37%	10.92	10.89	0.33
10 Plus Bond Index (Clean)	162.92	162.00	0.572%	-0.52%	-1.59%	16.27%	62.92%	15.20	15.12	0.52
10 Plus Bond Index (Return)	306.21	304.47	0.571%	-0.41%	-1.35%	16.23%	206.21%	15.20	15.12	0.52

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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	101.97	2.75	223	104.71	0.00	10,600	10,808	11100
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	104.92	0.55	40	105.47	0.00	6,480	6,799	6834
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.95	0.56	257	103.52	0.00	6,828	7,029	7068
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.33	0.00	40	101.33	0.00	5,100	5,168	5168
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.45	2.69	252	117.15	0.00	7,006	8,018	8207
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.30	2.37	254	118.67	0.00	8,031	9,340	9530
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.03	3.83	259	133.86	0.00	11,490	14,940	15381
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.55	0.54	196	108.08	0.00	11,319	12,173	12234
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.00	0.48	196	108.48	0.00	8,322	8,988	9028
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.99	0.59	196	110.58	0.00	7,688	8,456	8501
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.90	1.29	196	125.18	0.00	9,402	11,648	11769
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.07	0.94	254	114.01	0.00	5,000	5,654	5700
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.89	0.70	196	113.58	0.00	4,400	4,967	4998
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.82	0.91	196	120.73	0.00	5,715	6,848	6900
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	130.33	1.55	282	131.88	0.00	8,596	11,203	11336
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	117.53	0.80	195	118.33	0.00	4,000	4,701	4733



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## Bond Index Constituent

Clean Price Performance			Index Price 27-Nov-2019	Previous Index Price 26-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	101.97	103.57	-1.551%	-0.360%	-0.781%	-4.228%	-0.57	0.38	0.39
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	104.92	106.79	-1.751%	-0.397%	-0.893%	-4.575%	-0.53	0.89	0.89
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.95	103.52	-0.545%	-0.206%	-0.369%	-0.291%	-0.48	2.27	2.28
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.33	101.67	-0.333%	-0.156%	-0.372%	0.943%	-0.46	2.89	2.90
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.45	116.10	-1.421%	-0.424%	-0.982%	-1.903%	-0.43	3.11	3.12
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.30	117.86	-1.322%	-0.467%	-1.067%	-0.472%	-0.36	4.01	4.03
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.03	132.41	-1.798%	-0.621%	-1.354%	-0.498%	-0.24	4.68	4.69
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.55	108.42	-0.805%	-0.533%	-1.012%	4.403%	-0.16	6.26	6.27
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.00	108.63	-0.580%	-0.567%	-0.928%	7.943%	-0.04	8.16	8.16
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.99	110.31	-0.289%	-0.581%	-0.938%		0.04	9.01	9.01
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.90	124.37	-0.382%	-0.671%	-1.096%	9.169%	0.10	9.41	9.40
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.07	113.05	0.014%	-0.607%	-1.033%	11.383%	0.18	10.52	10.51
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	112.89	112.26	0.557%	-0.566%	-1.237%	14.243%	0.32	12.43	12.39
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.82	118.89	0.781%	-0.413%	-1.627%	17.463%	0.51	15.37	15.29
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.33	128.89	1.123%	-0.466%	-2.139%	23.458%	0.69	20.56	20.42
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.53	115.15	2.063%	-0.284%	-2.087%		0.85	25.04	24.83

Return Price Performance			Index Price 27-Nov-2019	Previous Index Price 26-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	104.71	106.31	-1.499%	-0.033%	-0.084%	-4.456%	-0.57	0.38	0.39
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.47	107.32	-1.730%	-0.046%	-4.657%	-4.919%	-0.53	0.89	0.89
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.52	104.08	-0.540%	-0.149%	-0.245%	-0.354%	-0.48	2.27	2.28
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.33	101.67	-0.333%	-0.156%	-0.372%	0.943%	-0.46	2.89	2.90
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.15	118.78	-1.379%	-0.169%	-0.438%	-2.131%	-0.43	3.11	3.12
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.67	120.22	-1.288%	-0.248%	-0.598%	-0.702%	-0.36	4.01	4.03
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.86	136.22	-1.736%	-0.308%	-0.688%	-0.822%	-0.24	4.68	4.69
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.08	108.95	-0.799%	-0.462%	-0.862%	4.295%	-0.16	6.26	6.27
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.48	109.11	-0.576%	-0.504%	-0.795%	7.822%	-0.04	8.16	8.16
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.58	110.90	-0.285%	-0.505%	-0.777%		0.04	9.01	9.01
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.18	125.65	-0.372%	-0.524%	-0.785%	8.874%	0.10	9.41	9.40
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.01	113.99	0.017%	-0.516%	-0.840%	12.014%	0.18	10.52	10.51
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	113.58	112.96	0.556%	-0.479%	-1.052%	13.903%	0.32	12.43	12.39
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.73	119.80	0.779%	-0.306%	-1.398%	17.144%	0.51	15.37	15.29

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.88	130.43	1.113%	-0.349%	-1.883%	22.924%	0.69	20.56	20.42
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.33	115.95	2.053%	-0.189%	-1.880%		0.85	25.04	24.83