

# Euronext Dublin - Daily Bond Index Report

Wednesday 21 August, 2019



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

## Bond Indices Performance

Index	Close Value 21-Aug-2019	Previous Close Value 20-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.96	120.36	-0.337%	1.61%	1.84%	6.14%	19.96%	7.78	7.77	0.13
All Bond Index (Return)	216.73	217.45	-0.328%	1.73%	2.17%	5.89%	116.73%	7.78	7.77	0.13
Under 3 Bond Index (Clean)	79.05	79.09	-0.043%	-0.15%	-0.54%	-2.65%	-20.95%	1.08	1.08	-0.64
Under 3 Bond Index (Return)	140.43	140.48	-0.032%	0.07%	0.03%	-1.36%	40.43%	1.08	1.08	-0.64
Under 5 Bond Index (Clean)	93.81	93.90	-0.095%	0.05%	-0.26%	-1.35%	-6.19%	2.18	2.19	-0.60
Under 5 Bond Index (Return)	167.58	167.73	-0.085%	0.24%	0.22%	-0.51%	67.58%	2.18	2.19	-0.60
Under 10 Bond Index (Clean)	109.02	109.25	-0.207%	0.46%	0.39%	1.40%	9.02%	4.27	4.28	-0.36
Under 10 Bond Index (Return)	193.43	193.81	-0.197%	0.61%	0.79%	1.29%	93.43%	4.27	4.28	-0.36
5 Plus Bond Index (Clean)	144.40	145.10	-0.486%	2.59%	3.17%	11.46%	44.40%	11.26	11.23	0.21
5 Plus Bond Index (Return)	258.77	260.01	-0.478%	2.68%	3.42%	10.52%	158.77%	11.26	11.23	0.21
10 Plus Bond Index (Clean)	166.07	167.12	-0.630%	4.30%	5.25%	18.52%	66.07%	15.76	15.69	0.43
10 Plus Bond Index (Return)	310.84	312.79	-0.623%	4.37%	5.46%	17.98%	210.84%	15.76	15.69	0.43

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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
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	101.01	4.96	307	105.97	0.00	6,022	6,083	6382
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.37	1.54	125	104.91	0.00	10,600	10,957	11120
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.62	4.21	307	110.82	0.00	6,480	6,908	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.70	0.35	159	104.05	0.00	6,828	7,080	7104
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	102.02	0.00	307	102.02	0.00	5,100	5,203	5203
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.33	1.65	154	117.98	0.00	7,006	8,150	8265
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.26	1.45	156	119.71	0.00	8,031	9,497	9614
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.79	2.38	161	135.17	0.00	11,490	15,257	15531
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	109.14	0.27	98	109.41	0.00	11,319	12,353	12383
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.71	0.24	98	109.95	0.00	8,322	9,130	9150
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.64	0.30	98	111.93	0.00	6,688	7,466	7486
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	126.08	0.64	98	126.72	0.00	9,402	11,853	11914
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.90	0.58	156	115.48	0.00	3,000	3,447	3464
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.54	0.35	98	114.89	0.00	4,400	5,040	5055
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.80	0.46	98	122.26	0.00	5,715	6,961	6987
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	133.45	1.01	184	134.45	0.00	8,596	11,471	11558
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	120.17	0.40	97	120.57	0.00	4,000	4,807	4823



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## Bond Index Constituent

Clean Price Performance			Index Price 21-Aug-2019	Previous Index Price 20-Aug-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	101.01	101.02	-0.012%	-0.366%	-0.913%	-3.851%	-0.64	0.15	0.15
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.37	103.39	-0.019%	-0.251%	-0.680%	-2.913%	-0.62	0.65	0.66
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.62	106.66	-0.038%	-0.195%	-0.650%	-3.033%	-0.69	1.11	1.12
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.70	103.82	-0.110%	0.245%	0.096%	0.434%	-0.63	2.54	2.55
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.02	102.13	-0.104%	0.406%	0.410%	1.633%	-0.63	3.15	3.17
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.33	116.50	-0.143%	0.231%	-0.057%	-0.293%	-0.61	3.37	3.40
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.26	118.52	-0.220%	0.388%	0.180%	1.203%	-0.54	4.28	4.31
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.79	133.13	-0.258%	0.382%	0.277%	1.613%	-0.42	4.95	4.97
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.14	109.52	-0.345%	0.868%	1.046%	5.950%	-0.34	6.53	6.56
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.71	110.19	-0.433%	1.462%	1.970%	9.651%	-0.20	8.43	8.45
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.64	112.09	-0.402%	1.762%	2.426%	11.093%	-0.09	9.28	9.29
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.08	126.54	-0.367%	2.015%	2.689%	11.093%	-0.03	9.68	9.69
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.90	115.36	-0.395%	2.410%	3.280%	13.184%	0.06	10.80	10.79
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.54	115.07	-0.453%	3.142%	4.089%	15.921%	0.22	12.71	12.68
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.80	122.60	-0.648%	4.046%	5.278%	19.409%	0.42	15.65	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.45	134.56	-0.830%	6.478%	7.441%	26.407%	0.58	20.89	20.77
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.17	121.53	-1.123%	8.051%	9.371%		0.76	25.37	25.18

Return Price Performance			Index Price 21-Aug-2019	Previous Index Price 20-Aug-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.97	105.97	0.004%	-0.030%	-0.056%	-0.218%	-0.64	0.15	0.15
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.91	104.91	-0.008%	-0.001%	-0.040%	-4.281%	-0.62	0.65	0.66
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.85	-0.025%	0.071%	0.037%	-0.093%	-0.69	1.11	1.12
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.05	104.16	-0.108%	0.288%	0.209%	0.159%	-0.63	2.54	2.55
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.02	102.13	-0.104%	0.406%	0.410%	1.633%	-0.63	3.15	3.17
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.98	118.13	-0.133%	0.419%	0.435%	-1.438%	-0.61	3.37	3.40
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.71	119.97	-0.210%	0.548%	0.602%	0.172%	-0.54	4.28	4.31
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.17	135.50	-0.244%	0.607%	0.869%	0.147%	-0.42	4.95	4.97
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.41	109.78	-0.342%	0.919%	1.181%	5.573%	-0.34	6.53	6.56
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.95	110.43	-0.429%	1.509%	2.093%	9.281%	-0.20	8.43	8.45
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.93	112.38	-0.399%	1.816%	2.571%		-0.09	9.28	9.29
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.72	127.18	-0.360%	2.118%	2.971%	10.211%	-0.03	9.68	9.69
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.48	115.93	-0.390%	2.469%	3.448%	13.455%	0.06	10.80	10.79

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.89	115.41	-0.448%	3.201%	4.258%	15.216%	0.22	12.71	12.68
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.26	123.05	-0.642%	4.117%	5.485%	18.627%	0.42	15.65	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.45	135.57	-0.820%	6.524%	7.636%	25.326%	0.58	20.89	20.77
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.57	121.93	-1.117%	8.106%	9.557%		0.76	25.37	25.18