

# Euronext Dublin - Daily Bond Index Report

Tuesday 3 September, 2019



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

## Bond Indices Performance

Index	Close Value 03-Sep-2019	Previous Close Value 02-Sep-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.83	119.72	0.092%	-0.14%	1.73%	6.03%	19.83%	7.75	7.74	0.13
All Bond Index (Return)	216.68	216.47	0.097%	-0.11%	2.15%	5.86%	116.68%	7.75	7.74	0.13
Under 3 Bond Index (Clean)	78.92	78.93	-0.013%	-0.04%	-0.71%	-2.81%	-21.08%	1.04	1.05	-0.64
Under 3 Bond Index (Return)	140.39	140.40	-0.003%	0.00%	0.00%	-1.38%	40.39%	1.04	1.05	-0.64
Under 5 Bond Index (Clean)	93.68	93.71	-0.026%	-0.07%	-0.39%	-1.48%	-6.32%	2.15	2.16	-0.60
Under 5 Bond Index (Return)	167.56	167.58	-0.016%	-0.03%	0.21%	-0.52%	67.56%	2.15	2.16	-0.60
Under 10 Bond Index (Clean)	108.88	108.89	-0.012%	-0.08%	0.26%	1.27%	8.88%	4.23	4.24	-0.36
Under 10 Bond Index (Return)	193.36	193.37	-0.005%	-0.05%	0.75%	1.26%	93.36%	4.23	4.24	-0.36
5 Plus Bond Index (Clean)	144.26	144.02	0.164%	-0.18%	3.07%	11.36%	44.26%	11.23	11.20	0.22
5 Plus Bond Index (Return)	258.69	258.26	0.168%	-0.16%	3.39%	10.49%	158.69%	11.23	11.20	0.22
10 Plus Bond Index (Clean)	165.97	165.43	0.327%	-0.27%	5.19%	18.45%	65.97%	15.73	15.66	0.43
10 Plus Bond Index (Return)	310.82	309.80	0.329%	-0.26%	5.46%	17.98%	210.82%	15.73	15.66	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	100.77	5.17	320	105.94	0.00	6,022	6,069	6380
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.15	1.70	138	104.86	0.00	10,600	10,934	11115
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.40	4.38	320	110.78	0.00	6,480	6,894	7178
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.70	0.38	172	104.08	0.00	6,828	7,080	7106
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	102.06	0.00	320	102.06	0.00	5,100	5,205	5205
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.19	1.78	167	117.97	0.00	7,006	8,140	8265
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.11	1.57	169	119.69	0.00	8,031	9,486	9612
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.65	2.57	174	135.22	0.00	11,490	15,242	15537
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	109.17	0.30	111	109.47	0.00	11,319	12,356	12391
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.37	0.27	111	109.64	0.00	8,322	9,101	9124
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.41	0.34	111	111.74	0.00	6,688	7,451	7473
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.72	0.73	111	126.45	0.00	9,402	11,820	11888
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.67	0.63	169	115.29	0.00	3,000	3,440	3459
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.57	0.40	111	114.96	0.00	4,400	5,041	5058
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	122.05	0.52	111	122.57	0.00	5,715	6,976	7005
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	133.39	1.08	197	134.46	0.00	8,596	11,466	11559
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	120.29	0.45	110	120.74	0.00	4,000	4,812	4830



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Sep-2019	Previous Index Price 02-Sep-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	100.77	100.79	-0.015%	-0.044%	-1.149%	-4.080%	-0.60	0.12	0.12
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.15	103.17	-0.014%	-0.048%	-0.883%	-3.111%	-0.58	0.62	0.62
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.40	106.42	-0.016%	-0.056%	-0.853%	-3.231%	-0.68	1.07	1.08
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.70	103.71	-0.009%	-0.023%	0.096%	0.434%	-0.65	2.50	2.52
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.06	102.09	-0.027%	-0.062%	0.451%	1.674%	-0.65	3.12	3.14
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.19	116.26	-0.063%	-0.150%	-0.181%	-0.417%	-0.61	3.34	3.36
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.11	118.15	-0.030%	-0.096%	0.056%	1.077%	-0.54	4.25	4.27
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.65	132.69	-0.030%	-0.080%	0.174%	1.508%	-0.43	4.92	4.94
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.17	109.18	-0.011%	-0.065%	1.073%	5.978%	-0.35	6.50	6.52
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.37	109.30	0.057%	-0.107%	1.651%	9.307%	-0.17	8.39	8.41
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.41	111.37	0.033%	-0.143%	2.216%		-0.07	9.25	9.25
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.72	125.63	0.072%	-0.183%	2.397%	10.777%	-0.01	9.65	9.65
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.67	114.54	0.113%	-0.141%	3.070%	12.954%	0.07	10.76	10.75
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.57	114.32	0.221%	-0.115%	4.112%	15.946%	0.22	12.67	12.65
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.05	121.69	0.296%	-0.191%	5.495%	19.655%	0.41	15.62	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.39	132.65	0.556%	-0.433%	7.393%	26.350%	0.59	20.85	20.73
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.29	119.43	0.723%	-0.489%	9.479%		0.76	25.34	25.15

Return Price Performance			Index Price 03-Sep-2019	Previous Index Price 02-Sep-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	105.94	105.94	0.002%	0.020%	-0.083%	-0.246%	-0.60	0.12	0.12
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.86	104.86	-0.002%	-0.001%	-0.089%	-4.328%	-0.58	0.62	0.62
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.79	-0.003%	-0.005%	0.003%	-0.127%	-0.68	1.07	1.08
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.08	104.09	-0.008%	-0.015%	0.236%	0.186%	-0.65	2.50	2.52
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.06	102.09	-0.027%	-0.062%	0.451%	1.674%	-0.65	3.12	3.14
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.97	118.03	-0.053%	-0.112%	0.430%	-1.443%	-0.61	3.34	3.36
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.69	119.71	-0.023%	-0.063%	0.580%	0.150%	-0.54	4.25	4.27
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.22	135.25	-0.018%	-0.035%	0.911%	0.189%	-0.43	4.92	4.94
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.47	109.48	-0.008%	-0.055%	1.241%	5.635%	-0.35	6.50	6.52
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.64	109.58	0.059%	-0.097%	1.803%	8.971%	-0.17	8.39	8.41
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.74	111.70	0.036%	-0.132%	2.397%		-0.07	9.25	9.25
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.45	126.35	0.078%	-0.162%	2.750%	9.975%	-0.01	9.65	9.65
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.29	115.16	0.115%	-0.127%	3.281%	13.273%	0.07	10.76	10.75

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.96	114.71	0.223%	-0.103%	4.322%	15.287%	0.22	12.67	12.65
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.57	122.21	0.299%	-0.174%	5.754%	18.930%	0.41	15.62	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.46	133.72	0.555%	-0.414%	7.644%	25.336%	0.59	20.85	20.73
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.74	119.87	0.723%	-0.473%	9.714%		0.76	25.34	25.15