

# Euronext Dublin - Daily Bond Index Report

Monday 9 September, 2019



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

## Bond Indices Performance

Index	Close Value 09-Sep-2019	Previous Close Value 06-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.82	119.46	-0.535%	-0.98%	0.87%	5.13%	18.82%	7.65	7.63	0.23
All Bond Index (Return)	214.96	216.06	-0.510%	-0.91%	1.33%	5.02%	114.96%	7.65	7.63	0.23
Under 3 Bond Index (Clean)	78.82	78.86	-0.052%	-0.17%	-0.84%	-2.94%	-21.18%	1.02	1.03	-0.59
Under 3 Bond Index (Return)	140.30	140.33	-0.019%	-0.06%	-0.06%	-1.44%	40.30%	1.02	1.03	-0.59
Under 5 Bond Index (Clean)	93.55	93.61	-0.065%	-0.21%	-0.53%	-1.62%	-6.45%	2.13	2.14	-0.57
Under 5 Bond Index (Return)	167.42	167.48	-0.038%	-0.12%	0.12%	-0.60%	67.42%	2.13	2.14	-0.57
Under 10 Bond Index (Clean)	108.56	108.77	-0.195%	-0.38%	-0.03%	0.97%	8.56%	4.21	4.22	-0.30
Under 10 Bond Index (Return)	192.88	193.21	-0.170%	-0.30%	0.50%	1.00%	92.88%	4.21	4.22	-0.30
5 Plus Bond Index (Clean)	142.42	143.60	-0.824%	-1.45%	1.75%	9.94%	42.42%	11.12	11.08	0.32
5 Plus Bond Index (Return)	255.49	257.56	-0.803%	-1.40%	2.11%	9.12%	155.49%	11.12	11.08	0.32
10 Plus Bond Index (Clean)	162.54	164.69	-1.304%	-2.34%	3.01%	15.99%	62.54%	15.60	15.52	0.56
10 Plus Bond Index (Return)	304.50	308.46	-1.284%	-2.28%	3.31%	15.58%	204.50%	15.60	15.52	0.56

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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	100.65	5.27	326	105.92	0.00	6,022	6,062	6379
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.03	1.78	144	104.81	0.00	10,600	10,922	11110
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.25	4.47	326	110.71	0.00	6,480	6,884	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.55	0.39	178	103.94	0.00	6,828	7,070	7097
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.93	0.00	326	101.93	0.00	5,100	5,198	5198
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.99	1.85	173	117.84	0.00	7,006	8,126	8256
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.95	1.63	175	119.58	0.00	8,031	9,472	9603
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.22	2.66	180	134.88	0.00	11,490	15,192	15498
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.68	0.32	117	109.00	0.00	11,319	12,301	12337
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.67	0.29	117	108.96	0.00	8,322	9,043	9067
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.61	0.35	117	110.96	0.00	6,688	7,397	7421
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.67	0.77	117	125.44	0.00	9,402	11,721	11793
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.51	0.65	175	114.16	0.00	3,000	3,405	3425
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.99	0.42	117	113.41	0.00	4,400	4,972	4990
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.66	0.55	117	120.20	0.00	5,715	6,839	6870
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.03	1.11	203	130.14	0.00	8,596	11,091	11187
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.60	0.48	116	116.07	0.00	4,000	4,624	4643



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Sep-2019	Previous Index Price 06-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	100.65	100.68	-0.030%	-0.162%	-1.265%	-4.193%	-0.49	0.10	0.10
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.03	103.10	-0.062%	-0.166%	-0.999%	-3.225%	-0.52	0.60	0.60
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.25	106.29	-0.042%	-0.200%	-0.995%	-3.370%	-0.63	1.06	1.06
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.55	103.61	-0.063%	-0.172%	-0.053%	0.285%	-0.60	2.49	2.50
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.93	102.00	-0.064%	-0.193%	0.319%	1.540%	-0.61	3.10	3.12
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.99	116.09	-0.089%	-0.320%	-0.351%	-0.587%	-0.58	3.32	3.34
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.95	118.05	-0.091%	-0.237%	-0.086%	0.934%	-0.52	4.23	4.25
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.22	132.51	-0.225%	-0.405%	-0.153%	1.178%	-0.38	4.90	4.92
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.68	109.00	-0.299%	-0.513%	0.620%	5.503%	-0.29	6.48	6.50
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.67	109.19	-0.476%	-0.742%	1.005%	8.612%	-0.10	8.38	8.39
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.61	111.23	-0.556%	-0.861%	1.481%		0.00	9.23	9.23
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.67	125.47	-0.636%	-1.015%	1.543%	9.854%	0.08	9.63	9.62
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.51	114.31	-0.701%	-1.144%	2.034%	11.819%	0.16	10.74	10.72
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.99	114.00	-0.881%	-1.488%	2.681%	14.353%	0.33	12.65	12.61
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.66	121.14	-1.225%	-2.149%	3.424%	17.307%	0.53	15.58	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.03	131.62	-1.969%	-3.685%	3.886%	22.224%	0.74	20.74	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.60	118.41	-2.377%	-4.371%	5.208%		0.92	25.20	24.97

Return Price Performance			Index Price 09-Sep-2019	Previous Index Price 06-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	105.92	105.90	0.018%	-0.001%	-0.104%	-0.266%	-0.49	0.10	0.10
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.81	104.84	-0.026%	-0.046%	-0.133%	-4.371%	-0.52	0.60	0.60
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.71	110.72	-0.004%	-0.069%	-0.061%	-0.191%	-0.63	1.06	1.06
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.94	104.00	-0.056%	-0.150%	0.101%	0.051%	-0.60	2.49	2.50
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.93	102.00	-0.064%	-0.193%	0.319%	1.540%	-0.61	3.10	3.12
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.84	117.91	-0.060%	-0.225%	0.316%	-1.555%	-0.58	3.32	3.34
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.58	119.66	-0.067%	-0.156%	0.487%	0.057%	-0.52	4.23	4.25
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.88	135.13	-0.188%	-0.288%	0.655%	-0.065%	-0.38	4.90	4.92
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.00	109.32	-0.290%	-0.486%	0.805%	5.180%	-0.29	6.48	6.50
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.96	109.47	-0.469%	-0.718%	1.171%	8.294%	-0.10	8.38	8.39
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.96	111.57	-0.546%	-0.831%	1.681%		0.00	9.23	9.23
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.44	126.22	-0.617%	-0.959%	1.930%	9.097%	0.08	9.63	9.62
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.16	114.95	-0.687%	-1.106%	2.269%	12.162%	0.16	10.74	10.72

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.41	114.40	-0.869%	-1.453%	2.912%	13.728%	0.33	12.65	12.61
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.20	121.67	-1.208%	-2.102%	3.712%	16.633%	0.53	15.58	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.14	132.72	-1.940%	-3.616%	4.184%	21.306%	0.74	20.74	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.07	118.87	-2.356%	-4.321%	5.472%		0.92	25.20	24.97