

# Euronext Dublin - Daily Bond Index Report

Thursday 19 September, 2019



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

## Bond Indices Performance

Index	Close Value 19-Sep-2019	Previous Close Value 18-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.37	118.65	-0.234%	-1.35%	0.49%	4.74%	18.37%	7.63	7.61	0.27
All Bond Index (Return)	214.29	214.78	-0.225%	-1.21%	1.02%	4.70%	114.29%	7.63	7.61	0.27
Under 3 Bond Index (Clean)	78.63	78.68	-0.057%	-0.41%	-1.07%	-3.17%	-21.37%	0.99	1.00	-0.51
Under 3 Bond Index (Return)	140.13	140.20	-0.045%	-0.19%	-0.19%	-1.56%	40.13%	0.99	1.00	-0.51
Under 5 Bond Index (Clean)	93.23	93.32	-0.095%	-0.56%	-0.87%	-1.96%	-6.77%	2.09	2.10	-0.46
Under 5 Bond Index (Return)	167.00	167.14	-0.084%	-0.37%	-0.13%	-0.85%	67.00%	2.09	2.10	-0.46
Under 10 Bond Index (Clean)	108.09	108.27	-0.167%	-0.81%	-0.46%	0.53%	8.09%	4.23	4.23	-0.22
Under 10 Bond Index (Return)	192.20	192.51	-0.157%	-0.65%	0.15%	0.65%	92.20%	4.23	4.23	-0.22
5 Plus Bond Index (Clean)	141.86	142.32	-0.320%	-1.84%	1.36%	9.50%	41.86%	11.07	11.03	0.35
5 Plus Bond Index (Return)	254.62	255.41	-0.312%	-1.73%	1.76%	8.75%	154.62%	11.07	11.03	0.35
10 Plus Bond Index (Clean)	162.13	162.76	-0.390%	-2.58%	2.75%	15.70%	62.13%	15.58	15.49	0.57
10 Plus Bond Index (Return)	303.86	305.03	-0.384%	-2.49%	3.10%	15.33%	203.86%	15.58	15.49	0.57

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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	100.43	5.43	336	105.86	0.00	6,022	6,048	6376
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.86	1.90	154	104.76	0.00	10,600	10,904	11105
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.97	4.60	336	110.57	0.00	6,480	6,866	7165
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.22	0.41	188	103.63	0.00	6,828	7,048	7076
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.53	0.00	336	101.53	0.00	5,100	5,178	5178
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.42	1.96	183	117.38	0.00	7,006	8,086	8223
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.27	1.72	185	118.99	0.00	8,031	9,418	9556
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.43	2.81	190	134.24	0.00	11,490	15,102	15425
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.12	0.35	127	108.47	0.00	11,319	12,238	12277
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.16	0.31	127	108.48	0.00	8,322	9,001	9027
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.08	0.38	127	110.47	0.00	7,688	8,463	8492
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.09	0.84	127	124.93	0.00	9,402	11,666	11745
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.03	0.68	185	113.72	0.00	3,000	3,391	3411
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.59	0.45	127	113.04	0.00	4,400	4,954	4974
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.44	0.59	127	120.03	0.00	5,715	6,826	6860
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.86	1.17	213	130.02	0.00	8,596	11,077	11177
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.75	0.52	126	116.27	0.00	4,000	4,630	4651



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Sep-2019	Previous Index Price 18-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	100.43	100.49	-0.055%	-0.378%	-1.479%	-4.401%	-0.39	0.07	0.07
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.86	102.91	-0.049%	-0.330%	-1.163%	-3.384%	-0.51	0.57	0.57
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.97	106.02	-0.055%	-0.462%	-1.255%	-3.623%	-0.55	1.02	1.03
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.22	103.30	-0.074%	-0.488%	-0.370%	-0.033%	-0.49	2.45	2.46
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.53	101.63	-0.093%	-0.581%	-0.071%	1.146%	-0.50	3.07	3.08
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.42	115.58	-0.137%	-0.808%	-0.839%	-1.074%	-0.47	3.29	3.30
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.27	117.49	-0.187%	-0.808%	-0.657%	0.357%	-0.41	4.20	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.43	131.73	-0.226%	-0.999%	-0.748%	0.575%	-0.29	4.86	4.88
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.12	108.41	-0.267%	-1.022%	0.106%	4.964%	-0.21	6.45	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.16	108.46	-0.271%	-1.206%	0.533%	8.105%	-0.04	8.34	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.08	110.36	-0.256%	-1.332%	0.999%		0.05	9.20	9.19
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.09	124.40	-0.247%	-1.478%	1.069%	9.341%	0.12	9.59	9.58
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.03	113.31	-0.241%	-1.563%	1.602%	11.345%	0.20	10.71	10.69
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.59	112.95	-0.326%	-1.844%	2.310%	13.940%	0.35	12.61	12.57
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.44	119.96	-0.435%	-2.326%	3.238%	17.095%	0.54	15.54	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.86	129.55	-0.532%	-3.814%	3.746%	22.060%	0.75	20.71	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.75	116.36	-0.524%	-4.240%	5.353%		0.91	25.17	24.94

Return Price Performance			Index Price 19-Sep-2019	Previous Index Price 18-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	105.86	105.90	-0.037%	-0.055%	-0.158%	-0.320%	-0.39	0.07	0.07
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.76	104.80	-0.035%	-0.090%	-0.177%	-4.412%	-0.51	0.57	0.57
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.57	110.61	-0.040%	-0.197%	-0.190%	-0.319%	-0.55	1.02	1.03
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.63	103.71	-0.071%	-0.444%	-0.194%	-0.244%	-0.49	2.45	2.46
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.53	101.63	-0.093%	-0.581%	-0.071%	1.146%	-0.50	3.07	3.08
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.38	117.52	-0.125%	-0.616%	-0.077%	-1.940%	-0.47	3.29	3.30
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.99	119.21	-0.177%	-0.642%	-0.003%	-0.430%	-0.41	4.20	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.24	134.52	-0.210%	-0.761%	0.178%	-0.539%	-0.29	4.86	4.88
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.47	108.76	-0.264%	-0.969%	0.315%	4.669%	-0.21	6.45	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.48	108.77	-0.268%	-1.158%	0.722%	7.814%	-0.04	8.34	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.47	110.74	-0.252%	-1.274%	1.227%		0.05	9.20	9.19
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.93	125.23	-0.240%	-1.366%	1.511%	8.648%	0.12	9.59	9.58
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.72	113.99	-0.237%	-1.491%	1.871%	11.726%	0.20	10.71	10.69

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.04	113.40	-0.322%	-1.776%	2.574%	13.355%	0.35	12.61	12.57
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.03	120.55	-0.429%	-2.240%	3.566%	16.469%	0.54	15.54	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.02	130.71	-0.523%	-3.703%	4.089%	21.196%	0.75	20.71	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.27	116.88	-0.518%	-4.156%	5.654%		0.91	25.17	24.94