

# Euronext Dublin - Daily Bond Index Report

Friday 12 July, 2019



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

## Bond Indices Performance

Index	Close Value 12-Jul-2019	Previous Close Value 11-Jul-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.12	117.60	-0.404%	-0.57%	-0.57%	3.63%	17.12%	7.66	7.63	0.44
All Bond Index (Return)	211.12	211.96	-0.394%	-0.47%	-0.47%	3.15%	111.12%	7.66	7.63	0.44
Under 3 Bond Index (Clean)	79.32	79.35	-0.029%	-0.20%	-0.20%	-2.32%	-20.68%	1.18	1.19	-0.54
Under 3 Bond Index (Return)	140.32	140.34	-0.018%	-0.05%	-0.05%	-1.43%	40.32%	1.18	1.19	-0.54
Under 5 Bond Index (Clean)	93.79	93.86	-0.078%	-0.28%	-0.28%	-1.37%	-6.21%	2.28	2.29	-0.41
Under 5 Bond Index (Return)	166.96	167.07	-0.068%	-0.15%	-0.15%	-0.88%	66.96%	2.28	2.29	-0.41
Under 10 Bond Index (Clean)	108.18	108.38	-0.189%	-0.38%	-0.38%	0.61%	8.18%	4.34	4.35	-0.12
Under 10 Bond Index (Return)	191.39	191.74	-0.180%	-0.28%	-0.28%	0.22%	91.39%	4.34	4.35	-0.12
5 Plus Bond Index (Clean)	138.91	139.77	-0.611%	-0.75%	-0.75%	7.23%	38.91%	11.13	11.06	0.56
5 Plus Bond Index (Return)	248.51	250.02	-0.603%	-0.68%	-0.68%	6.14%	148.51%	11.13	11.06	0.56
10 Plus Bond Index (Clean)	156.21	157.64	-0.909%	-1.00%	-1.00%	11.48%	56.21%	15.59	15.47	0.81
10 Plus Bond Index (Return)	291.97	294.63	-0.902%	-0.94%	-0.94%	10.82%	191.97%	15.59	15.47	0.81

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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	101.69	4.32	267	106.00	0.00	6,022	6,124	6384
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.88	1.05	85	104.92	0.00	10,600	11,011	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.05	3.66	267	110.71	0.00	6,480	6,936	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.47	0.26	119	103.73	0.00	6,828	7,064	7082
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.43	0.00	267	101.43	0.00	5,100	5,173	5173
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.97	1.22	114	117.19	0.00	7,006	8,125	8210
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.46	1.08	116	118.54	0.00	8,031	9,433	9520
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.82	1.79	121	133.61	0.00	11,490	15,146	15352
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.48	0.16	58	107.64	0.00	11,319	12,165	12183
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	106.98	0.14	58	107.12	0.00	8,322	8,903	8915
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	108.32	0.18	58	108.50	0.00	6,688	7,244	7256
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	122.14	0.38	58	122.52	0.00	9,402	11,483	11519
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	110.68	0.43	116	111.11	0.00	3,000	3,320	3333
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	109.01	0.21	58	109.22	0.00	4,400	4,796	4805
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	114.60	0.27	58	114.87	0.00	5,715	6,550	6565
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	122.41	0.79	144	123.20	0.00	8,596	10,522	10590
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	107.98	0.23	57	108.22	0.00	4,000	4,319	4329



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## Bond Index Constituent

Clean Price Performance			Index Price 12-Jul-2019	Previous Index Price 11-Jul-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	101.69	101.70	-0.019%	-0.251%	-0.251%	-3.209%	-0.60	0.26	0.26
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.88	103.89	-0.014%	-0.189%	-0.189%	-2.433%	-0.59	0.76	0.76
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.05	107.09	-0.035%	-0.247%	-0.247%	-2.639%	-0.57	1.21	1.22
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.47	103.52	-0.054%	-0.131%	-0.131%	0.206%	-0.49	2.64	2.65
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.43	101.53	-0.098%	-0.175%	-0.175%	1.040%	-0.43	3.26	3.27
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.97	116.12	-0.126%	-0.368%	-0.368%	-0.603%	-0.40	3.48	3.49
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.46	117.68	-0.188%	-0.499%	-0.499%	0.517%	-0.30	4.38	4.40
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.82	132.08	-0.195%	-0.452%	-0.452%	0.874%	-0.19	5.05	5.06
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.48	107.81	-0.309%	-0.492%	-0.492%	4.337%	-0.09	6.64	6.64
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.98	107.46	-0.449%	-0.566%	-0.566%	6.923%	0.11	8.53	8.52
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.32	108.85	-0.486%	-0.614%	-0.614%		0.24	9.38	9.36
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	122.14	122.74	-0.493%	-0.521%	-0.521%	7.620%	0.32	9.77	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	110.68	111.30	-0.562%	-0.513%	-0.513%	9.027%	0.41	10.88	10.84
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	109.01	109.86	-0.772%	-0.941%	-0.941%	10.319%	0.62	12.78	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	114.60	115.70	-0.954%	-0.949%	-0.949%	12.347%	0.82	15.68	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	122.41	123.97	-1.258%	-1.444%	-1.444%	15.953%	1.00	20.74	20.54
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	107.98	109.63	-1.505%	-1.722%	-1.722%		1.19	25.12	24.82

Return Price Performance			Index Price 12-Jul-2019	Previous Index Price 11-Jul-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	106.00	106.00	-0.004%	-0.029%	-0.029%	-0.192%	-0.60	0.26	0.26
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.93	-0.003%	-0.024%	-0.024%	-4.266%	-0.59	0.76	0.76
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.71	110.73	-0.021%	-0.066%	-0.066%	-0.196%	-0.57	1.21	1.22
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.73	103.78	-0.052%	-0.101%	-0.101%	-0.151%	-0.49	2.64	2.65
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.43	101.53	-0.098%	-0.175%	-0.175%	1.040%	-0.43	3.26	3.27
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.19	117.32	-0.115%	-0.237%	-0.237%	-2.097%	-0.40	3.48	3.49
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.54	118.75	-0.178%	-0.385%	-0.385%	-0.811%	-0.30	4.38	4.40
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.61	133.85	-0.181%	-0.293%	-0.293%	-1.006%	-0.19	5.05	5.06
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.64	107.97	-0.307%	-0.457%	-0.457%	3.864%	-0.09	6.64	6.64
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.12	107.60	-0.446%	-0.533%	-0.533%	6.470%	0.11	8.53	8.52
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.50	109.02	-0.482%	-0.575%	-0.575%		0.24	9.38	9.36
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	122.52	123.12	-0.487%	-0.445%	-0.445%	6.555%	0.32	9.77	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.11	111.73	-0.556%	-0.465%	-0.465%	9.164%	0.41	10.88	10.84

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	109.22	110.06	-0.767%	-0.895%	-0.895%	9.522%	0.62	12.78	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	114.87	115.97	-0.948%	-0.891%	-0.891%	11.456%	0.82	15.68	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	123.20	124.75	-1.246%	-1.375%	-1.375%	14.835%	1.00	20.74	20.54
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	108.22	109.86	-1.498%	-1.667%	-1.667%		1.19	25.12	24.82