

# Euronext Dublin - Daily Bond Index Report

Friday 19 July, 2019



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

## Bond Indices Performance

Index	Close Value 19-Jul-2019	Previous Close Value 18-Jul-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.97	117.92	0.035%	0.15%	0.15%	4.38%	17.97%	7.69	7.66	0.35
All Bond Index (Return)	212.73	212.64	0.041%	0.28%	0.28%	3.93%	112.73%	7.69	7.66	0.35
Under 3 Bond Index (Clean)	79.31	79.31	-0.003%	-0.22%	-0.22%	-2.34%	-20.69%	1.16	1.17	-0.59
Under 3 Bond Index (Return)	140.39	140.38	0.009%	0.00%	0.00%	-1.38%	40.39%	1.16	1.17	-0.59
Under 5 Bond Index (Clean)	93.90	93.88	0.029%	-0.15%	-0.15%	-1.25%	-6.10%	2.26	2.27	-0.50
Under 5 Bond Index (Return)	167.26	167.20	0.037%	0.03%	0.03%	-0.70%	67.26%	2.26	2.27	-0.50
Under 10 Bond Index (Clean)	108.58	108.53	0.044%	-0.01%	-0.01%	0.99%	8.58%	4.33	4.34	-0.21
Under 10 Bond Index (Return)	192.19	192.09	0.051%	0.14%	0.14%	0.64%	92.19%	4.33	4.34	-0.21
5 Plus Bond Index (Clean)	140.44	140.39	0.038%	0.34%	0.34%	8.41%	40.44%	11.15	11.10	0.46
5 Plus Bond Index (Return)	251.32	251.21	0.043%	0.44%	0.44%	7.34%	151.32%	11.15	11.10	0.46
10 Plus Bond Index (Clean)	158.64	158.62	0.013%	0.54%	0.54%	13.21%	58.64%	15.63	15.52	0.72
10 Plus Bond Index (Return)	296.58	296.53	0.017%	0.63%	0.63%	12.57%	196.58%	15.63	15.52	0.72

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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	101.57	4.43	274	106.00	0.00	6,022	6,117	6384
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.80	1.13	92	104.93	0.00	10,600	11,003	11123
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.00	3.75	274	110.75	0.00	6,480	6,933	7176
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.64	0.28	126	103.92	0.00	6,828	7,076	7095
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.71	0.00	274	101.71	0.00	5,100	5,187	5187
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.26	1.29	121	117.55	0.00	7,006	8,145	8235
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.94	1.15	123	119.08	0.00	8,031	9,471	9563
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.36	1.89	128	134.26	0.00	11,490	15,209	15426
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.13	0.18	65	108.31	0.00	11,319	12,239	12259
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.94	0.16	65	108.10	0.00	8,322	8,983	8996
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.48	0.20	65	109.68	0.00	6,688	7,322	7335
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.41	0.43	65	123.83	0.00	9,402	11,602	11642
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.98	0.46	123	112.43	0.00	3,000	3,359	3373
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.51	0.23	65	110.74	0.00	4,400	4,862	4872
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.40	0.30	65	116.70	0.00	5,715	6,652	6670
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	124.81	0.83	151	125.64	0.00	8,596	10,729	10800
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	110.60	0.26	64	110.86	0.00	4,000	4,424	4434



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Jul-2019	Previous Index Price 18-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	101.57	101.59	-0.016%	-0.364%	-0.364%	-3.318%	-0.65	0.24	0.24
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.80	103.80	-0.001%	-0.264%	-0.264%	-2.506%	-0.62	0.74	0.74
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.00	107.00	0.003%	-0.293%	-0.293%	-2.684%	-0.61	1.19	1.20
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.64	103.64	0.003%	0.036%	0.036%	0.374%	-0.56	2.62	2.64
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.71	101.64	0.069%	0.105%	0.105%	1.324%	-0.52	3.24	3.26
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.26	116.18	0.064%	-0.120%	-0.120%	-0.357%	-0.49	3.46	3.48
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.94	117.84	0.079%	-0.094%	-0.094%	0.926%	-0.41	4.37	4.38
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.36	132.31	0.039%	-0.042%	-0.042%	1.289%	-0.28	5.03	5.05
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.13	108.05	0.069%	0.112%	0.112%	4.970%	-0.19	6.62	6.63
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	107.94	107.86	0.080%	0.329%	0.329%	7.886%	0.00	8.51	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.48	109.40	0.080%	0.450%	0.450%		0.13	9.36	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.41	123.30	0.088%	0.511%	0.511%	8.737%	0.21	9.75	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.98	111.84	0.118%	0.652%	0.652%	10.304%	0.30	10.87	10.84
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.51	110.42	0.082%	0.421%	0.421%	11.836%	0.51	12.77	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.40	116.37	0.024%	0.608%	0.608%	14.112%	0.72	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.81	124.92	-0.087%	0.487%	0.487%	18.225%	0.91	20.78	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.60	110.72	-0.111%	0.658%	0.658%		1.09	25.18	24.91

Return Price Performance			Index Price 19-Jul-2019	Previous Index Price 18-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	0.001%	-0.030%	-0.030%	-0.193%	-0.65	0.24	0.24
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.93	104.92	0.011%	-0.015%	-0.015%	-4.257%	-0.62	0.74	0.74
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.74	0.014%	-0.024%	-0.024%	-0.154%	-0.61	1.19	1.20
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.92	103.91	0.005%	0.080%	0.080%	0.030%	-0.56	2.62	2.64
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.71	101.64	0.069%	0.105%	0.105%	1.324%	-0.52	3.24	3.26
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.55	117.47	0.072%	0.072%	0.072%	-1.795%	-0.49	3.46	3.48
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.08	118.98	0.086%	0.071%	0.071%	-0.357%	-0.41	4.37	4.38
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.26	134.19	0.050%	0.190%	0.190%	-0.527%	-0.28	5.03	5.05
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.31	108.23	0.072%	0.165%	0.165%	4.512%	-0.19	6.62	6.63
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	108.10	108.02	0.081%	0.377%	0.377%	7.444%	0.00	8.51	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.68	109.59	0.084%	0.508%	0.508%		0.13	9.36	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.83	123.72	0.094%	0.622%	0.622%	7.698%	0.21	9.75	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.43	112.29	0.120%	0.718%	0.718%	10.462%	0.30	10.87	10.84

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.74	110.64	0.085%	0.487%	0.487%	11.049%	0.51	12.77	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.70	116.67	0.027%	0.690%	0.690%	13.235%	0.72	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.64	125.74	-0.083%	0.576%	0.576%	17.106%	0.91	20.78	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.86	110.98	-0.107%	0.735%	0.735%		1.09	25.18	24.91