

# Euronext Dublin - Daily Bond Index Report

Monday 22 July, 2019



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

## Bond Indices Performance

Index	Close Value 22-Jul-2019	Previous Close Value 19-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.99	117.97	0.021%	0.17%	0.17%	4.40%	17.99%	7.69	7.66	0.35
All Bond Index (Return)	212.82	212.73	0.040%	0.32%	0.32%	3.98%	112.82%	7.69	7.66	0.35
Under 3 Bond Index (Clean)	79.30	79.31	-0.006%	-0.23%	-0.23%	-2.34%	-20.70%	1.16	1.16	-0.59
Under 3 Bond Index (Return)	140.43	140.39	0.025%	0.02%	0.02%	-1.36%	40.43%	1.16	1.16	-0.59
Under 5 Bond Index (Clean)	93.90	93.90	-0.005%	-0.16%	-0.16%	-1.25%	-6.10%	2.26	2.27	-0.50
Under 5 Bond Index (Return)	167.30	167.26	0.021%	0.05%	0.05%	-0.68%	67.30%	2.26	2.27	-0.50
Under 10 Bond Index (Clean)	108.59	108.58	0.013%	0.00%	0.00%	1.00%	8.59%	4.33	4.34	-0.22
Under 10 Bond Index (Return)	192.26	192.19	0.035%	0.17%	0.17%	0.68%	92.26%	4.33	4.34	-0.22
5 Plus Bond Index (Clean)	140.50	140.44	0.038%	0.38%	0.38%	8.45%	40.50%	11.15	11.10	0.46
5 Plus Bond Index (Return)	251.45	251.32	0.052%	0.50%	0.50%	7.40%	151.45%	11.15	11.10	0.46
10 Plus Bond Index (Clean)	158.70	158.64	0.039%	0.58%	0.58%	13.25%	58.70%	15.63	15.52	0.71
10 Plus Bond Index (Return)	296.74	296.58	0.052%	0.68%	0.68%	12.63%	196.74%	15.63	15.52	0.71

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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	101.55	4.48	277	106.03	0.00	6,022	6,116	6386
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.79	1.17	95	104.96	0.00	10,600	11,002	11126
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.99	3.80	277	110.79	0.00	6,480	6,933	7179
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.65	0.28	129	103.93	0.00	6,828	7,077	7096
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.73	0.00	277	101.73	0.00	5,100	5,188	5188
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.25	1.33	124	117.58	0.00	7,006	8,145	8237
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.92	1.17	126	119.09	0.00	8,031	9,470	9564
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.39	1.94	131	134.33	0.00	11,490	15,212	15435
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.16	0.19	68	108.35	0.00	11,319	12,242	12264
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.99	0.17	68	108.16	0.00	8,322	8,986	9000
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.56	0.21	68	109.77	0.00	6,688	7,327	7341
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.41	0.45	68	123.86	0.00	9,402	11,602	11644
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.01	0.47	126	112.47	0.00	3,000	3,360	3374
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.59	0.24	68	110.83	0.00	4,400	4,866	4877
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.47	0.32	68	116.79	0.00	5,715	6,657	6675
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	124.87	0.84	154	125.71	0.00	8,596	10,734	10806
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	110.64	0.28	67	110.92	0.00	4,000	4,426	4437



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Jul-2019	Previous Index Price 19-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	101.55	101.57	-0.017%	-0.381%	-0.381%	-3.334%	-0.65	0.24	0.24
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.79	103.80	-0.010%	-0.274%	-0.274%	-2.515%	-0.62	0.74	0.74
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.99	107.00	-0.008%	-0.301%	-0.301%	-2.692%	-0.62	1.19	1.20
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.65	103.64	0.008%	0.043%	0.043%	0.382%	-0.57	2.62	2.63
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.73	101.71	0.012%	0.117%	0.117%	1.336%	-0.53	3.24	3.25
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.25	116.26	-0.003%	-0.124%	-0.124%	-0.360%	-0.49	3.46	3.47
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.92	117.94	-0.014%	-0.108%	-0.108%	0.912%	-0.41	4.36	4.38
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.39	132.36	0.023%	-0.019%	-0.019%	1.313%	-0.29	5.03	5.05
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.16	108.13	0.030%	0.142%	0.142%	5.002%	-0.19	6.61	6.63
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.99	107.94	0.041%	0.370%	0.370%	7.930%	-0.01	8.51	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.56	109.48	0.069%	0.520%	0.520%		0.12	9.36	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.41	123.41	0.004%	0.516%	0.516%	8.742%	0.21	9.75	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.01	111.98	0.029%	0.681%	0.681%	10.336%	0.30	10.87	10.84
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.59	110.51	0.075%	0.496%	0.496%	11.920%	0.50	12.77	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.47	116.40	0.063%	0.671%	0.671%	14.184%	0.71	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.87	124.81	0.048%	0.535%	0.535%	18.282%	0.91	20.78	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.64	110.60	0.042%	0.700%	0.700%		1.09	25.18	24.91

Return Price Performance			Index Price 22-Jul-2019	Previous Index Price 19-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	106.03	106.00	0.030%	0.000%	0.000%	-0.163%	-0.65	0.24	0.24
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.96	104.93	0.026%	0.010%	0.010%	-4.233%	-0.62	0.74	0.74
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.75	0.030%	0.005%	0.005%	-0.124%	-0.62	1.19	1.20
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.93	103.92	0.013%	0.093%	0.093%	0.043%	-0.57	2.62	2.63
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.73	101.71	0.012%	0.117%	0.117%	1.336%	-0.53	3.24	3.25
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.58	117.55	0.025%	0.096%	0.096%	-1.770%	-0.49	3.46	3.47
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.09	119.08	0.011%	0.082%	0.082%	-0.346%	-0.41	4.36	4.38
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.33	134.26	0.056%	0.246%	0.246%	-0.471%	-0.29	5.03	5.05
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.35	108.31	0.037%	0.202%	0.202%	4.551%	-0.19	6.61	6.63
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.16	108.10	0.047%	0.424%	0.424%	7.495%	-0.01	8.51	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.77	109.68	0.077%	0.586%	0.586%		0.12	9.36	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.86	123.83	0.020%	0.643%	0.643%	7.720%	0.21	9.75	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.47	112.43	0.040%	0.759%	0.759%	10.506%	0.30	10.87	10.84

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.83	110.74	0.085%	0.573%	0.573%	11.143%	0.50	12.77	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.79	116.70	0.075%	0.766%	0.766%	13.320%	0.71	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.71	125.64	0.061%	0.638%	0.638%	17.178%	0.91	20.78	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.92	110.86	0.052%	0.788%	0.788%		1.09	25.18	24.91