

# Euronext Dublin - Daily Bond Index Report

Wednesday 14 August, 2019



28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Close Value 14-Aug-2019	Previous Close Value 13-Aug-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.08	119.53	0.463%	1.72%	1.94%	6.25%	20.08%	7.81	7.80	0.12
All Bond Index (Return)	216.87	215.86	0.464%	1.79%	2.23%	5.96%	116.87%	7.81	7.80	0.12
Under 3 Bond Index (Clean)	79.12	79.13	-0.014%	-0.07%	-0.46%	-2.57%	-20.88%	1.10	1.10	-0.64
Under 3 Bond Index (Return)	140.44	140.45	-0.002%	0.08%	0.04%	-1.35%	40.44%	1.10	1.10	-0.64
Under 5 Bond Index (Clean)	93.88	93.83	0.048%	0.13%	-0.18%	-1.27%	-6.12%	2.20	2.21	-0.60
Under 5 Bond Index (Return)	167.61	167.51	0.056%	0.25%	0.24%	-0.49%	67.61%	2.20	2.21	-0.60
Under 10 Bond Index (Clean)	109.08	108.87	0.194%	0.52%	0.45%	1.46%	9.08%	4.29	4.30	-0.36
Under 10 Bond Index (Return)	193.44	193.06	0.199%	0.62%	0.79%	1.30%	93.44%	4.29	4.30	-0.36
5 Plus Bond Index (Clean)	144.57	143.54	0.718%	2.72%	3.29%	11.60%	44.57%	11.29	11.27	0.21
5 Plus Bond Index (Return)	259.00	257.15	0.719%	2.77%	3.51%	10.62%	159.00%	11.29	11.27	0.21
10 Plus Bond Index (Clean)	166.42	164.65	1.071%	4.52%	5.47%	18.76%	66.42%	15.80	15.73	0.41
10 Plus Bond Index (Return)	311.40	308.10	1.070%	4.55%	5.65%	18.20%	211.40%	15.80	15.73	0.41

# Euronext Dublin - Daily Bond Index Report

Wednesday 14 August, 2019



28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## 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	101.14	4.85	300	105.99	0.00	6,022	6,091	6383
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.47	1.46	118	104.92	0.00	10,600	10,968	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.71	4.11	300	110.82	0.00	6,480	6,914	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.72	0.33	152	104.05	0.00	6,828	7,082	7104
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	102.00	0.00	300	102.00	0.00	5,100	5,202	5202
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.42	1.57	147	117.99	0.00	7,006	8,156	8266
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.40	1.39	149	119.79	0.00	8,031	9,508	9620
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.89	2.28	154	135.17	0.00	11,490	15,270	15532
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	109.15	0.25	91	109.40	0.00	11,319	12,354	12383
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.74	0.22	91	109.97	0.00	8,322	9,132	9151
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.63	0.27	91	111.91	0.00	6,688	7,466	7484
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.99	0.60	91	126.59	0.00	9,402	11,845	11901
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.78	0.55	149	115.33	0.00	3,000	3,443	3460
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.63	0.32	91	114.95	0.00	4,400	5,044	5058
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	122.10	0.42	91	122.53	0.00	5,715	6,978	7003
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	134.03	0.97	177	135.00	0.00	8,596	11,522	11605
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	120.96	0.37	90	121.33	0.00	4,000	4,839	4853



# Euronext Dublin - Daily Bond Index Report

Wednesday 14 August, 2019



28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 14-Aug-2019	Previous Index Price 13-Aug-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	101.14	101.15	-0.014%	-0.242%	-0.790%	-3.731%	-0.64	0.17	0.17
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.47	103.49	-0.017%	-0.151%	-0.580%	-2.815%	-0.63	0.67	0.68
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.71	106.73	-0.020%	-0.107%	-0.563%	-2.948%	-0.68	1.13	1.14
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.72	103.72	0.000%	0.260%	0.111%	0.449%	-0.63	2.56	2.57
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.00	101.94	0.056%	0.384%	0.388%	1.610%	-0.62	3.17	3.19
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.42	116.32	0.082%	0.303%	0.015%	-0.221%	-0.61	3.39	3.41
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.40	118.14	0.218%	0.505%	0.297%	1.321%	-0.55	4.30	4.33
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.89	132.60	0.224%	0.463%	0.359%	1.696%	-0.42	4.97	4.99
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.15	108.79	0.327%	0.879%	1.057%	5.962%	-0.34	6.55	6.58
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	109.74	109.17	0.520%	1.491%	1.999%	9.682%	-0.20	8.45	8.47
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.63	111.00	0.571%	1.757%	2.420%		-0.09	9.30	9.31
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.99	125.23	0.607%	1.942%	2.615%	11.013%	-0.02	9.70	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.78	114.01	0.676%	2.302%	3.171%	13.065%	0.07	10.82	10.81
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.63	113.66	0.853%	3.215%	4.163%	16.003%	0.22	12.73	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.10	120.79	1.085%	4.302%	5.536%	19.702%	0.41	15.68	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.03	132.10	1.462%	6.947%	7.914%	26.964%	0.56	20.92	20.80
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.96	118.85	1.781%	8.766%	10.094%		0.74	25.41	25.23

Return Price Performance			Index Price 14-Aug-2019	Previous Index Price 13-Aug-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	105.99	105.98	0.002%	-0.018%	-0.043%	-0.206%	-0.64	0.17	0.17
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.93	-0.005%	0.016%	-0.023%	-4.265%	-0.63	0.67	0.68
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.83	-0.006%	0.070%	0.036%	-0.094%	-0.68	1.13	1.14
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.05	104.05	0.002%	0.289%	0.210%	0.160%	-0.63	2.56	2.57
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.00	101.94	0.056%	0.384%	0.388%	1.610%	-0.62	3.17	3.19
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.99	117.88	0.090%	0.427%	0.444%	-1.429%	-0.61	3.39	3.41
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.79	119.52	0.223%	0.609%	0.663%	0.233%	-0.55	4.30	4.33
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.17	134.86	0.231%	0.610%	0.873%	0.151%	-0.42	4.97	4.99
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.40	109.04	0.329%	0.912%	1.175%	5.566%	-0.34	6.55	6.58
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	109.97	109.39	0.522%	1.521%	2.105%	9.294%	-0.20	8.45	8.47
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.91	111.27	0.572%	1.791%	2.547%		-0.09	9.30	9.31
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.59	125.82	0.609%	2.008%	2.860%	10.093%	-0.02	9.70	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.33	114.55	0.677%	2.338%	3.316%	13.311%	0.07	10.82	10.81

# Euronext Dublin - Daily Bond Index Report

Wednesday 14 August, 2019



28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.95	113.98	0.854%	3.252%	4.308%	15.272%	0.22	12.73	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.53	121.21	1.086%	4.344%	5.715%	18.886%	0.41	15.68	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	135.00	133.07	1.456%	6.959%	8.076%	25.838%	0.56	20.92	20.80
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	121.33	119.21	1.778%	8.792%	10.253%		0.74	25.41	25.23