

# Euronext Dublin - Daily Bond Index Report

Friday 23 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 23-Aug-2019	Previous Close Value 22-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.32	119.37	-0.041%	1.08%	1.30%	5.58%	19.32%	7.72	7.71	0.19
All Bond Index (Return)	215.63	215.70	-0.034%	1.21%	1.65%	5.35%	115.63%	7.72	7.71	0.19
Under 3 Bond Index (Clean)	79.00	78.99	0.016%	-0.21%	-0.61%	-2.71%	-21.00%	1.07	1.07	-0.63
Under 3 Bond Index (Return)	140.38	140.34	0.027%	0.03%	-0.01%	-1.39%	40.38%	1.07	1.07	-0.63
Under 5 Bond Index (Clean)	93.75	93.70	0.046%	-0.01%	-0.32%	-1.41%	-6.25%	2.17	2.18	-0.59
Under 5 Bond Index (Return)	167.51	167.42	0.054%	0.19%	0.18%	-0.55%	67.51%	2.17	2.18	-0.59
Under 10 Bond Index (Clean)	108.80	108.78	0.021%	0.26%	0.19%	1.19%	8.80%	4.25	4.26	-0.32
Under 10 Bond Index (Return)	193.07	193.02	0.028%	0.43%	0.60%	1.10%	93.07%	4.25	4.26	-0.32
5 Plus Bond Index (Clean)	143.22	143.35	-0.096%	1.76%	2.32%	10.55%	43.22%	11.20	11.17	0.28
5 Plus Bond Index (Return)	256.69	256.92	-0.090%	1.86%	2.59%	9.64%	156.69%	11.20	11.17	0.28
10 Plus Bond Index (Clean)	163.96	164.26	-0.183%	2.97%	3.91%	17.01%	63.96%	15.69	15.61	0.50
10 Plus Bond Index (Return)	306.94	307.49	-0.178%	3.06%	4.14%	16.50%	206.94%	15.69	15.61	0.50

# Euronext Dublin - Daily Bond Index Report

Friday 23 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	100.94	5.00	309	105.93	0.00	6,022	6,079	6380
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.32	1.57	127	104.88	0.00	10,600	10,952	11118
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.50	4.23	309	110.73	0.00	6,480	6,901	7175
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.67	0.35	161	104.02	0.00	6,828	7,078	7102
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	102.02	0.00	309	102.02	0.00	5,100	5,203	5203
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.26	1.67	156	117.93	0.00	7,006	8,145	8262
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.14	1.47	158	119.61	0.00	8,031	9,488	9606
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.54	2.41	163	134.95	0.00	11,490	15,229	15506
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.85	0.27	100	109.13	0.00	11,319	12,321	12352
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.03	0.25	100	109.28	0.00	8,322	9,073	9094
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.94	0.30	100	111.24	0.00	6,688	7,419	7439
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.19	0.66	100	125.85	0.00	9,402	11,770	11831
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.01	0.58	158	114.60	0.00	3,000	3,420	3438
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.48	0.36	100	113.84	0.00	4,400	4,993	5009
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	120.34	0.47	100	120.80	0.00	5,715	6,878	6904
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	131.05	1.02	186	132.07	0.00	8,596	11,265	11353
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	117.50	0.41	99	117.91	0.00	4,000	4,700	4716



# Euronext Dublin - Daily Bond Index Report

Friday 23 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 23-Aug-2019	Previous Index Price 22-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	100.94	100.95	-0.014%	-0.437%	-0.984%	-3.920%	-0.65	0.14	0.14
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.32	103.31	0.012%	-0.297%	-0.726%	-2.958%	-0.64	0.64	0.65
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.50	106.53	-0.025%	-0.302%	-0.758%	-3.138%	-0.65	1.10	1.10
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.67	103.57	0.093%	0.214%	0.065%	0.403%	-0.62	2.53	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.02	101.92	0.100%	0.401%	0.405%	1.627%	-0.63	3.14	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.26	116.17	0.077%	0.171%	-0.116%	-0.352%	-0.60	3.36	3.38
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.14	118.04	0.086%	0.285%	0.078%	1.100%	-0.52	4.27	4.29
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.54	132.48	0.042%	0.194%	0.089%	1.423%	-0.39	4.94	4.96
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.85	108.85	0.003%	0.604%	0.781%	5.672%	-0.30	6.52	6.54
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.03	109.09	-0.057%	0.832%	1.337%	8.970%	-0.13	8.42	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.94	111.03	-0.080%	1.124%	1.784%		-0.02	9.27	9.27
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.19	125.26	-0.056%	1.294%	1.963%	10.308%	0.04	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.01	114.09	-0.068%	1.620%	2.484%	12.311%	0.13	10.78	10.77
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.48	113.63	-0.128%	2.185%	3.124%	14.846%	0.30	12.69	12.65
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.34	120.58	-0.201%	2.796%	4.012%	17.974%	0.50	15.63	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.05	131.39	-0.259%	4.568%	5.514%	24.139%	0.67	20.83	20.69
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.50	118.01	-0.431%	5.651%	6.942%		0.85	25.29	25.08

Return Price Performance			Index Price 23-Aug-2019	Previous Index Price 22-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	105.93	105.93	0.003%	-0.067%	-0.092%	-0.255%	-0.65	0.14	0.14
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.88	104.86	0.024%	-0.023%	-0.062%	-4.302%	-0.64	0.64	0.65
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.73	110.75	-0.012%	-0.007%	-0.042%	-0.171%	-0.65	1.10	1.10
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.02	103.92	0.094%	0.262%	0.183%	0.133%	-0.62	2.53	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.02	101.92	0.100%	0.401%	0.405%	1.627%	-0.63	3.14	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.93	117.83	0.086%	0.379%	0.395%	-1.477%	-0.60	3.36	3.38
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.61	119.50	0.093%	0.462%	0.516%	0.086%	-0.52	4.27	4.29
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.95	134.88	0.052%	0.444%	0.707%	-0.014%	-0.39	4.94	4.96
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.13	109.12	0.005%	0.660%	0.922%	5.302%	-0.30	6.52	6.54
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.28	109.34	-0.054%	0.884%	1.465%	8.609%	-0.13	8.42	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.24	111.32	-0.077%	1.184%	1.935%		-0.02	9.27	9.27
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.85	125.91	-0.049%	1.411%	2.258%	9.449%	0.04	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.60	114.67	-0.065%	1.689%	2.661%	12.592%	0.13	10.78	10.77

# Euronext Dublin - Daily Bond Index Report

Friday 23 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	113.84	113.98	-0.124%	2.254%	3.300%	14.158%	0.30	12.69	12.65
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.80	121.04	-0.197%	2.878%	4.229%	17.215%	0.50	15.63	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.07	132.41	-0.253%	4.636%	5.728%	23.104%	0.67	20.83	20.69
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.91	118.41	-0.427%	5.720%	7.139%		0.85	25.29	25.08