

# Euronext Dublin - Daily Bond Index Report

Wednesday 3 July, 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 03-Jul-2019	Previous Close Value 02-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.57	118.10	0.399%	0.66%	0.66%	4.91%	18.57%	7.75	7.73	0.30
All Bond Index (Return)	213.59	212.73	0.402%	0.69%	0.69%	4.35%	113.59%	7.75	7.73	0.30
Under 3 Bond Index (Clean)	79.48	79.49	-0.013%	-0.01%	-0.01%	-2.13%	-20.53%	1.21	1.22	-0.58
Under 3 Bond Index (Return)	140.45	140.45	-0.002%	0.04%	0.04%	-1.34%	40.45%	1.21	1.22	-0.58
Under 5 Bond Index (Clean)	94.09	94.09	-0.002%	0.04%	0.04%	-1.05%	-5.91%	2.31	2.32	-0.50
Under 5 Bond Index (Return)	167.36	167.35	0.007%	0.09%	0.09%	-0.64%	67.36%	2.31	2.32	-0.50
Under 10 Bond Index (Clean)	108.87	108.78	0.088%	0.26%	0.26%	1.26%	8.87%	4.35	4.36	-0.25
Under 10 Bond Index (Return)	192.49	192.30	0.095%	0.29%	0.29%	0.80%	92.49%	4.35	4.36	-0.25
5 Plus Bond Index (Clean)	141.45	140.52	0.656%	1.06%	1.06%	9.18%	41.45%	11.25	11.21	0.41
5 Plus Bond Index (Return)	252.91	251.25	0.659%	1.08%	1.08%	8.02%	152.91%	11.25	11.21	0.41
10 Plus Bond Index (Clean)	160.33	158.53	1.134%	1.61%	1.61%	14.42%	60.33%	15.76	15.66	0.65
10 Plus Bond Index (Return)	299.54	296.18	1.134%	1.63%	1.63%	13.69%	199.54%	15.76	15.66	0.65

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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	101.89	4.17	258	106.06	0.00	6,022	6,136	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.04	0.94	76	104.98	0.00	10,600	11,029	11128
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.29	3.53	258	110.82	0.00	6,480	6,952	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.67	0.24	110	103.91	0.00	6,828	7,078	7095
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.72	0.00	258	101.72	0.00	5,100	5,188	5188
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.52	1.12	105	117.64	0.00	7,006	8,163	8242
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.21	1.00	107	119.21	0.00	8,031	9,494	9574
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.82	1.66	112	134.47	0.00	11,490	15,261	15452
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.49	0.13	49	108.63	0.00	11,319	12,280	12295
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.41	0.12	49	108.53	0.00	8,322	9,022	9032
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.98	0.15	49	110.13	0.00	6,088	6,695	6704
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.94	0.32	49	124.26	0.00	9,402	11,652	11682
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.50	0.40	107	112.90	0.00	3,000	3,375	3387
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	111.50	0.18	49	111.67	0.00	4,000	4,460	4467
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	117.60	0.23	49	117.82	0.00	5,715	6,721	6734
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	126.92	0.74	135	127.66	0.00	8,596	10,910	10973
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	112.72	0.20	48	112.91	0.00	4,000	4,509	4517



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Jul-2019	Previous Index Price 02-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	101.89	101.91	-0.018%	-0.048%	-0.048%	-3.012%	-0.64	0.29	0.29
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.04	104.06	-0.019%	-0.029%	-0.029%	-2.276%	-0.61	0.79	0.79
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.29	107.30	-0.014%	-0.025%	-0.025%	-2.423%	-0.62	1.24	1.25
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.67	103.66	0.006%	0.062%	0.062%	0.400%	-0.55	2.67	2.69
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.72	101.70	0.017%	0.110%	0.110%	1.329%	-0.52	3.29	3.31
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.52	116.51	0.009%	0.103%	0.103%	-0.134%	-0.50	3.51	3.53
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.21	118.20	0.009%	0.141%	0.141%	1.164%	-0.43	4.42	4.43
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.82	132.73	0.066%	0.301%	0.301%	1.638%	-0.31	5.08	5.10
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.49	108.34	0.136%	0.447%	0.447%	5.322%	-0.23	6.67	6.68
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.41	108.04	0.341%	0.763%	0.763%	8.352%	-0.05	8.56	8.57
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.98	109.49	0.444%	0.904%	0.904%		0.08	9.41	9.41
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.94	123.37	0.456%	0.943%	0.943%	9.204%	0.17	9.81	9.79
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.50	111.85	0.587%	1.124%	1.124%	10.822%	0.26	10.92	10.89
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.50	110.62	0.791%	1.319%	1.319%	12.835%	0.44	12.82	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.60	116.31	1.106%	1.642%	1.642%	15.286%	0.65	15.74	15.64
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	126.92	124.70	1.777%	2.184%	2.184%	20.221%	0.83	20.88	20.71
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	112.72	110.34	2.155%	2.588%	2.588%		1.02	25.30	25.04

Return Price Performance			Index Price 03-Jul-2019	Previous Index Price 02-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	106.06	106.06	-0.002%	0.029%	0.029%	-0.134%	-0.64	0.29	0.29
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.98	104.99	-0.008%	0.030%	0.030%	-4.214%	-0.61	0.79	0.79
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.82	-0.002%	0.037%	0.037%	-0.093%	-0.62	1.24	1.25
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.91	103.90	0.008%	0.072%	0.072%	0.022%	-0.55	2.67	2.69
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.72	101.70	0.017%	0.110%	0.110%	1.329%	-0.52	3.29	3.31
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.64	117.62	0.019%	0.148%	0.148%	-1.719%	-0.50	3.51	3.53
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.21	119.19	0.018%	0.180%	0.180%	-0.249%	-0.43	4.42	4.43
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.47	134.37	0.077%	0.353%	0.353%	-0.365%	-0.31	5.08	5.10
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.63	108.48	0.137%	0.459%	0.459%	4.819%	-0.23	6.67	6.68
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.53	108.16	0.343%	0.774%	0.774%	7.870%	-0.05	8.56	8.57
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.13	109.64	0.446%	0.915%	0.915%		0.08	9.41	9.41
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.26	123.69	0.459%	0.968%	0.968%	8.067%	0.17	9.81	9.79
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.90	112.24	0.588%	1.138%	1.138%	10.921%	0.26	10.92	10.89

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.67	110.79	0.793%	1.333%	1.333%	11.984%	0.44	12.82	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.82	116.53	1.107%	1.659%	1.659%	14.325%	0.65	15.74	15.64
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	127.66	125.43	1.771%	2.193%	2.193%	18.989%	0.83	20.88	20.71
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	112.91	110.53	2.155%	2.602%	2.602%		1.02	25.30	25.04