

Euronext Dublin - Daily Bond Index Report

Wednesday 7 August, 2019



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

Bond Indices Performance

Index	Close Value 07-Aug-2019	Previous Close Value 06-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.94	119.09	0.715%	1.60%	1.83%	6.13%	19.94%	7.82	7.80	0.14
All Bond Index (Return)	216.52	214.99	0.714%	1.63%	2.07%	5.79%	116.52%	7.82	7.80	0.14
Under 3 Bond Index (Clean)	79.19	79.16	0.035%	0.02%	-0.37%	-2.48%	-20.81%	1.12	1.12	-0.64
Under 3 Bond Index (Return)	140.46	140.40	0.044%	0.09%	0.05%	-1.33%	40.46%	1.12	1.12	-0.64
Under 5 Bond Index (Clean)	93.92	93.81	0.112%	0.17%	-0.14%	-1.23%	-6.09%	2.22	2.23	-0.58
Under 5 Bond Index (Return)	167.57	167.37	0.118%	0.23%	0.21%	-0.52%	67.57%	2.22	2.23	-0.58
Under 10 Bond Index (Clean)	109.06	108.77	0.265%	0.50%	0.43%	1.43%	9.06%	4.30	4.32	-0.34
Under 10 Bond Index (Return)	193.30	192.78	0.269%	0.55%	0.72%	1.22%	93.30%	4.30	4.32	-0.34
5 Plus Bond Index (Clean)	144.27	142.72	1.090%	2.51%	3.08%	11.36%	44.27%	11.30	11.27	0.23
5 Plus Bond Index (Return)	258.37	255.59	1.088%	2.53%	3.26%	10.35%	158.37%	11.30	11.27	0.23
10 Plus Bond Index (Clean)	165.88	163.04	1.745%	4.18%	5.13%	18.38%	65.88%	15.80	15.73	0.44
10 Plus Bond Index (Return)	310.32	305.01	1.741%	4.19%	5.29%	17.78%	210.32%	15.80	15.73	0.44

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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	101.26	4.74	293	106.00	0.00	6,022	6,098	6383
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.55	1.37	111	104.92	0.00	10,600	10,976	11121
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.80	4.01	293	110.82	0.00	6,480	6,920	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.79	0.32	145	104.11	0.00	6,828	7,087	7109
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.98	0.00	293	101.98	0.00	5,100	5,201	5201
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.43	1.50	140	117.92	0.00	7,006	8,157	8262
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.31	1.32	142	119.63	0.00	8,031	9,501	9607
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.88	2.18	147	135.05	0.00	11,490	15,268	15518
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	109.05	0.23	84	109.28	0.00	11,319	12,343	12369
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.54	0.21	84	109.75	0.00	8,322	9,116	9133
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.42	0.25	84	111.67	0.00	6,688	7,451	7468
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.85	0.55	84	126.40	0.00	9,402	11,832	11884
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.58	0.53	142	115.11	0.00	3,000	3,437	3453
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.40	0.30	84	114.70	0.00	4,400	5,033	5047
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.71	0.39	84	122.10	0.00	5,715	6,956	6978
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	133.42	0.93	170	134.35	0.00	8,596	11,468	11549
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	120.08	0.34	83	120.42	0.00	4,000	4,803	4817

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Bond Index Constituent

Clean Price Performance			Index Price 07-Aug-2019	Previous Index Price 06-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	101.26	101.25	0.005%	-0.120%	-0.669%	-3.614%	-0.63	0.19	0.19
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.55	103.54	0.011%	-0.072%	-0.503%	-2.739%	-0.61	0.69	0.69
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.80	106.80	0.001%	-0.020%	-0.476%	-2.863%	-0.66	1.15	1.15
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.79	103.66	0.131%	0.334%	0.185%	0.524%	-0.64	2.58	2.59
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.98	101.80	0.169%	0.359%	0.363%	1.585%	-0.61	3.19	3.21
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.43	116.21	0.185%	0.315%	0.027%	-0.209%	-0.59	3.41	3.43
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.31	117.99	0.269%	0.428%	0.220%	1.243%	-0.52	4.32	4.34
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.88	132.51	0.281%	0.453%	0.348%	1.685%	-0.40	4.99	5.01
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.05	108.62	0.401%	0.788%	0.967%	5.866%	-0.32	6.57	6.59
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.54	108.88	0.605%	1.305%	1.812%	9.481%	-0.18	8.47	8.48
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.42	110.64	0.700%	1.561%	2.223%		-0.07	9.32	9.33
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.85	124.80	0.841%	1.829%	2.501%	10.890%	0.00	9.72	9.72
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.58	113.49	0.964%	2.126%	2.993%	12.870%	0.09	10.84	10.83
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.40	112.95	1.278%	3.009%	3.956%	15.772%	0.24	12.75	12.72
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.71	119.66	1.712%	3.966%	5.196%	19.317%	0.43	15.69	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.42	130.07	2.571%	6.454%	7.417%	26.378%	0.59	20.92	20.80
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.08	116.41	3.155%	7.969%	9.288%		0.77	25.41	25.22

Return Price Performance			Index Price 07-Aug-2019	Previous Index Price 06-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	106.00	105.97	0.020%	-0.008%	-0.034%	-0.197%	-0.63	0.19	0.19
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.90	0.022%	0.010%	-0.029%	-4.270%	-0.61	0.69	0.69
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.80	0.014%	0.068%	0.033%	-0.096%	-0.66	1.15	1.15
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.11	103.97	0.133%	0.349%	0.270%	0.219%	-0.64	2.58	2.59
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.98	101.80	0.169%	0.359%	0.363%	1.585%	-0.61	3.19	3.21
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.92	117.70	0.191%	0.375%	0.391%	-1.481%	-0.59	3.41	3.43
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.63	119.30	0.274%	0.478%	0.532%	0.102%	-0.52	4.32	4.34
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.05	134.67	0.287%	0.523%	0.786%	0.064%	-0.40	4.99	5.01
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.28	108.84	0.403%	0.804%	1.066%	5.453%	-0.32	6.57	6.59
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.75	109.09	0.607%	1.319%	1.903%	9.077%	-0.18	8.47	8.48
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.67	110.89	0.702%	1.576%	2.330%		-0.07	9.32	9.33
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.40	125.34	0.842%	1.858%	2.709%	9.931%	0.00	9.72	9.72
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.11	114.01	0.962%	2.139%	3.116%	13.091%	0.09	10.84	10.83

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.70	113.25	1.277%	3.024%	4.079%	15.018%	0.24	12.75	12.72
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.10	120.05	1.709%	3.981%	5.348%	18.473%	0.43	15.69	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.35	131.00	2.557%	6.440%	7.551%	25.227%	0.59	20.92	20.80
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.42	116.74	3.151%	7.973%	9.422%		0.77	25.41	25.22