

Euronext Dublin - Daily Bond Index Report

Tuesday 13 August, 2019



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

Bond Indices Performance

Index	Close Value 13-Aug-2019	Previous Close Value 12-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.53	119.20	0.277%	1.25%	1.47%	5.76%	19.53%	7.77	7.76	0.18
All Bond Index (Return)	215.86	215.26	0.280%	1.32%	1.76%	5.47%	115.86%	7.77	7.76	0.18
Under 3 Bond Index (Clean)	79.13	79.14	-0.014%	-0.05%	-0.45%	-2.56%	-20.87%	1.10	1.11	-0.64
Under 3 Bond Index (Return)	140.45	140.45	-0.003%	0.08%	0.04%	-1.34%	40.45%	1.10	1.11	-0.64
Under 5 Bond Index (Clean)	93.83	93.85	-0.012%	0.08%	-0.23%	-1.32%	-6.17%	2.20	2.21	-0.57
Under 5 Bond Index (Return)	167.51	167.52	-0.002%	0.20%	0.18%	-0.55%	67.51%	2.20	2.21	-0.57
Under 10 Bond Index (Clean)	108.87	108.82	0.051%	0.33%	0.26%	1.26%	8.87%	4.28	4.30	-0.32
Under 10 Bond Index (Return)	193.06	192.95	0.059%	0.42%	0.59%	1.10%	93.06%	4.28	4.30	-0.32
5 Plus Bond Index (Clean)	143.54	142.89	0.456%	1.99%	2.55%	10.80%	43.54%	11.25	11.23	0.27
5 Plus Bond Index (Return)	257.15	255.98	0.458%	2.04%	2.77%	9.83%	157.15%	11.25	11.23	0.27
10 Plus Bond Index (Clean)	164.65	163.36	0.791%	3.41%	4.35%	17.50%	64.65%	15.76	15.68	0.48
10 Plus Bond Index (Return)	308.10	305.68	0.791%	3.45%	4.53%	16.94%	208.10%	15.76	15.68	0.48

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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	101.15	4.83	299	105.98	0.00	6,022	6,092	6383
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.49	1.44	117	104.93	0.00	10,600	10,970	11123
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.73	4.10	299	110.83	0.00	6,480	6,916	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.72	0.33	151	104.05	0.00	6,828	7,082	7104
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.94	0.00	299	101.94	0.00	5,100	5,199	5199
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.32	1.56	146	117.88	0.00	7,006	8,149	8259
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.14	1.38	148	119.52	0.00	8,031	9,488	9599
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.60	2.26	153	134.86	0.00	11,490	15,236	15496
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.79	0.25	90	109.04	0.00	11,319	12,314	12342
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.17	0.22	90	109.39	0.00	8,322	9,085	9103
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.00	0.27	90	111.27	0.00	6,688	7,423	7441
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.23	0.59	90	125.82	0.00	9,402	11,773	11829
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.01	0.55	148	114.55	0.00	3,000	3,420	3437
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.66	0.32	90	113.98	0.00	4,400	5,001	5015
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	120.79	0.42	90	121.21	0.00	5,715	6,903	6927
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	132.10	0.96	176	133.07	0.00	8,596	11,356	11438
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	118.85	0.37	89	119.21	0.00	4,000	4,754	4769

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Bond Index Constituent

Clean Price Performance			Index Price 13-Aug-2019	Previous Index Price 12-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	101.15	101.17	-0.021%	-0.228%	-0.776%	-3.718%	-0.62	0.18	0.18
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.49	103.51	-0.018%	-0.133%	-0.563%	-2.798%	-0.64	0.68	0.68
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.73	106.75	-0.016%	-0.087%	-0.543%	-2.929%	-0.68	1.13	1.14
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.72	103.72	0.002%	0.260%	0.111%	0.449%	-0.62	2.56	2.58
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.94	101.95	-0.010%	0.328%	0.332%	1.553%	-0.60	3.18	3.20
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.32	116.33	-0.010%	0.221%	-0.066%	-0.303%	-0.58	3.40	3.42
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.14	118.15	-0.007%	0.287%	0.080%	1.101%	-0.50	4.30	4.33
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.60	132.52	0.057%	0.239%	0.134%	1.469%	-0.37	4.97	4.99
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.79	108.69	0.096%	0.550%	0.728%	5.616%	-0.29	6.56	6.57
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.17	108.95	0.207%	0.966%	1.471%	9.114%	-0.14	8.45	8.46
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.00	110.73	0.240%	1.179%	1.839%		-0.03	9.30	9.31
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.23	124.88	0.281%	1.327%	1.996%	10.344%	0.05	9.70	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.01	113.62	0.342%	1.615%	2.478%	12.306%	0.13	10.82	10.80
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.66	113.09	0.498%	2.341%	3.281%	15.021%	0.29	12.73	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.79	119.91	0.734%	3.182%	4.403%	18.417%	0.48	15.66	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.10	130.43	1.280%	5.407%	6.360%	25.135%	0.63	20.88	20.75
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.85	116.96	1.617%	6.862%	8.168%		0.81	25.36	25.16

Return Price Performance			Index Price 13-Aug-2019	Previous Index Price 12-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	105.98	105.99	-0.005%	-0.020%	-0.045%	-0.208%	-0.62	0.18	0.18
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.93	104.94	-0.007%	0.021%	-0.018%	-4.260%	-0.64	0.68	0.68
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.83	110.83	-0.003%	0.077%	0.042%	-0.087%	-0.68	1.13	1.14
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.05	104.04	0.004%	0.287%	0.208%	0.158%	-0.62	2.56	2.58
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.94	101.95	-0.010%	0.328%	0.332%	1.553%	-0.60	3.18	3.20
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.88	117.88	-0.001%	0.337%	0.353%	-1.518%	-0.58	3.40	3.42
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.52	119.52	0.002%	0.386%	0.440%	0.010%	-0.50	4.30	4.33
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.86	134.77	0.068%	0.379%	0.641%	-0.079%	-0.37	4.97	4.99
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.04	108.93	0.097%	0.581%	0.843%	5.219%	-0.29	6.56	6.57
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.39	109.17	0.209%	0.993%	1.575%	8.726%	-0.14	8.45	8.46
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.27	111.00	0.242%	1.212%	1.963%		-0.03	9.30	9.31
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.82	125.46	0.285%	1.391%	2.238%	9.427%	0.05	9.70	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.55	114.16	0.343%	1.650%	2.622%	12.549%	0.13	10.82	10.80

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.98	113.41	0.500%	2.378%	3.426%	14.296%	0.29	12.73	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.21	120.32	0.736%	3.223%	4.580%	17.609%	0.48	15.66	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.07	131.39	1.275%	5.425%	6.525%	24.033%	0.63	20.88	20.75
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.21	117.32	1.615%	6.892%	8.326%		0.81	25.36	25.16