

Euronext Dublin - Daily Bond Index Report

Wednesday 29 May, 2019



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

Bond Indices Performance

Index	Close Value 29-May-2019	Previous Close Value 28-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.66	115.40	0.220%	0.60%	0.27%	2.34%	15.66%	7.61	7.56	0.63
All Bond Index (Return)	207.89	207.43	0.225%	0.42%	-0.07%	1.57%	107.89%	7.61	7.56	0.63
Under 3 Bond Index (Clean)	79.68	79.68	0.005%	-0.30%	-0.72%	-1.88%	-20.32%	1.31	1.31	-0.45
Under 3 Bond Index (Return)	140.29	140.27	0.016%	0.01%	-1.26%	-1.45%	40.29%	1.31	1.31	-0.45
Under 5 Bond Index (Clean)	94.06	94.02	0.037%	-0.16%	-0.46%	-1.08%	-5.94%	2.40	2.41	-0.34
Under 5 Bond Index (Return)	166.79	166.72	0.046%	0.11%	-0.67%	-0.98%	66.79%	2.40	2.41	-0.34
Under 10 Bond Index (Clean)	107.93	107.84	0.092%	0.13%	-0.15%	0.39%	7.93%	4.36	4.36	0.00
Under 10 Bond Index (Return)	190.34	190.15	0.098%	0.16%	-0.35%	-0.33%	90.34%	4.36	4.36	0.00
5 Plus Bond Index (Clean)	135.77	135.30	0.343%	1.17%	0.81%	4.80%	35.77%	11.13	11.05	0.77
5 Plus Bond Index (Return)	242.36	241.52	0.347%	0.64%	0.39%	3.52%	142.36%	11.13	11.05	0.77
10 Plus Bond Index (Clean)	150.45	149.65	0.534%	1.69%	1.24%	7.36%	50.45%	15.59	15.42	1.06
10 Plus Bond Index (Return)	280.68	279.18	0.538%	1.02%	0.58%	6.54%	180.68%	15.59	15.42	1.06

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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	102.47	3.61	223	106.08	0.00	6,022	6,171	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.43	0.51	41	104.93	0.00	10,600	11,069	11123
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.64	3.06	223	110.69	0.00	6,480	6,974	7172
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.41	0.16	75	103.57	0.00	6,828	7,060	7072
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.24	0.00	223	101.24	0.00	5,100	5,163	5163
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.25	0.75	70	117.00	0.00	7,006	8,144	8197
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.53	0.67	72	118.20	0.00	8,031	9,439	9493
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.71	1.14	77	132.85	0.00	11,490	15,133	15264
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.52	0.04	14	106.56	0.00	11,319	12,057	12061
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	105.24	0.04	14	105.27	0.00	8,322	8,757	8760
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	106.33	0.04	14	106.37	0.00	5,025	5,343	5345
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.66	0.09	14	119.75	0.00	9,402	11,250	11259
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	108.05	0.27	72	108.32	0.00	3,000	3,242	3250
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.95	0.05	14	106.00	0.00	4,000	4,238	4240
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	110.27	0.07	14	110.33	0.00	5,715	6,302	6306
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	116.10	0.55	100	116.64	0.00	8,596	9,980	10027
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	101.19	0.05	13	101.24	0.00	4,000	4,048	4050

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Bond Index Constituent

Clean Price Performance			Index Price 29-May-2019	Previous Index Price 28-May-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	102.47	102.49	-0.018%	-0.472%	-1.007%	-2.461%	-0.51	0.38	0.38
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.43	104.43	-0.001%	-0.332%	-0.859%	-1.917%	-0.49	0.88	0.89
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.64	107.64	-0.004%	-0.379%	-0.912%	-2.106%	-0.48	1.34	1.35
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.41	103.36	0.045%	0.033%	0.023%	0.148%	-0.41	2.77	2.78
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.24	101.18	0.064%	0.166%	0.275%	0.856%	-0.36	3.38	3.40
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.25	116.16	0.075%	-0.116%	-0.315%	-0.363%	-0.34	3.60	3.62
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.53	117.42	0.095%	0.175%	0.031%	0.577%	-0.23	4.51	4.52
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.71	131.57	0.106%	0.178%	-0.127%	0.787%	-0.07	5.17	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.52	106.36	0.155%	0.765%	0.559%	3.409%	0.06	6.76	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.24	105.00	0.221%	0.968%	0.785%	5.178%	0.31	8.65	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.33	106.06	0.247%	1.121%	0.905%		0.45	9.50	9.46
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.66	119.36	0.250%	1.022%	0.632%	5.438%	0.55	9.88	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	108.05	107.71	0.317%	1.353%	1.318%	6.438%	0.64	11.00	10.93
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.95	105.56	0.371%	1.252%	1.053%	7.224%	0.85	12.89	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.27	109.69	0.528%	1.669%	1.015%	8.101%	1.07	15.75	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	116.10	115.14	0.835%	2.531%	1.745%	9.973%	1.26	20.71	20.45
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	101.19	100.25	0.942%				1.45	25.02	24.66

Return Price Performance			Index Price 29-May-2019	Previous Index Price 28-May-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	106.08	106.08	-0.001%	-0.016%	-0.052%	-0.121%	-0.51	0.38	0.38
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.93	104.92	0.010%	0.009%	-4.246%	-4.259%	-0.49	0.88	0.89
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.69	110.68	0.009%	-0.011%	-0.140%	-0.210%	-0.48	1.34	1.35
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.57	103.52	0.046%	0.094%	0.152%	-0.302%	-0.41	2.77	2.78
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.24	101.18	0.064%	0.166%	0.275%	0.856%	-0.36	3.38	3.40
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.00	116.90	0.084%	0.150%	0.244%	-2.255%	-0.34	3.60	3.62
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.20	118.08	0.103%	0.403%	0.515%	-1.095%	-0.23	4.51	4.52
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.85	132.69	0.117%	0.502%	0.556%	-1.572%	-0.07	5.17	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.56	106.39	0.157%	-0.105%	-0.226%	2.825%	0.06	6.76	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.27	105.04	0.224%	0.172%	0.067%	4.628%	0.31	8.65	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.37	106.10	0.250%	0.861%	0.738%		0.45	9.50	9.46
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.75	119.45	0.256%	-0.826%	-1.031%	4.150%	0.55	9.88	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	108.32	107.97	0.319%	1.451%	1.529%	6.422%	0.64	11.00	10.93

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	106.00	105.60	0.374%	1.254%	-0.074%	6.297%	0.85	12.89	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.33	109.75	0.531%	0.223%	-0.278%	7.055%	1.07	15.75	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	116.64	115.68	0.836%	2.662%	2.034%	8.726%	1.26	20.71	20.45
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	101.24	100.30	0.945%				1.45	25.02	24.66