

Euronext Dublin - Daily Bond Index Report



Tuesday 4 June, 2019

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

Bond Indices Performance

Index	Close Value 04-Jun-2019	Previous Close Value 03-Jun-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	116.06	115.75	0.265%	0.28%	0.61%	2.69%	16.06%	7.63	7.58	0.58
All Bond Index (Return)	208.69	208.13	0.271%	0.31%	0.31%	1.96%	108.69%	7.63	7.58	0.58
Under 3 Bond Index (Clean)	79.63	79.67	-0.050%	-0.05%	-0.78%	-1.94%	-20.37%	1.29	1.29	-0.46
Under 3 Bond Index (Return)	140.29	140.35	-0.038%	-0.01%	-1.26%	-1.45%	40.29%	1.29	1.29	-0.46
Under 5 Bond Index (Clean)	94.04	94.08	-0.044%	-0.04%	-0.49%	-1.11%	-5.96%	2.39	2.40	-0.36
Under 5 Bond Index (Return)	166.84	166.90	-0.034%	0.00%	-0.64%	-0.95%	66.84%	2.39	2.40	-0.36
Under 10 Bond Index (Clean)	108.03	107.99	0.038%	0.05%	-0.06%	0.48%	8.03%	4.34	4.34	-0.03
Under 10 Bond Index (Return)	190.60	190.51	0.045%	0.08%	-0.21%	-0.19%	90.60%	4.34	4.34	-0.03
5 Plus Bond Index (Clean)	136.58	135.93	0.473%	0.50%	1.41%	5.42%	36.58%	11.16	11.08	0.72
5 Plus Bond Index (Return)	243.88	242.72	0.477%	0.52%	1.02%	4.16%	143.88%	11.16	11.08	0.72
10 Plus Bond Index (Clean)	151.91	150.68	0.820%	0.85%	2.22%	8.41%	51.91%	15.61	15.46	1.00
10 Plus Bond Index (Return)	283.49	281.18	0.823%	0.87%	1.59%	7.60%	183.49%	15.61	15.46	1.00

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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	102.37	3.70	229	106.07	0.00	6,022	6,165	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.34	0.58	47	104.92	0.00	10,600	11,060	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.58	3.14	229	110.72	0.00	6,480	6,971	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.39	0.18	81	103.57	0.00	6,828	7,059	7072
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.26	0.00	229	101.26	0.00	5,100	5,164	5164
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.25	0.81	76	117.06	0.00	7,006	8,144	8201
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.62	0.73	78	118.34	0.00	8,031	9,446	9504
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.83	1.23	83	133.05	0.00	11,490	15,147	15288
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.78	0.06	20	106.84	0.00	11,319	12,086	12092
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	105.61	0.05	20	105.66	0.00	8,322	8,788	8793
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	106.79	0.06	20	106.85	0.00	5,025	5,367	5370
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	120.19	0.13	20	120.32	0.00	9,402	11,299	11312
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	108.69	0.29	78	108.97	0.00	3,000	3,261	3269
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	106.81	0.07	20	106.88	0.00	4,000	4,272	4275
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	111.42	0.09	20	111.51	0.00	5,715	6,368	6373
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	117.78	0.58	106	118.36	0.00	8,596	10,124	10174
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	102.90	0.08	19	102.97	0.00	4,000	4,116	4119

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Bond Index Constituent

Clean Price Performance			Index Price 04-Jun-2019	Previous Index Price 03-Jun-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	102.37	102.40	-0.033%	-0.034%	-1.108%	-2.561%	-0.51	0.37	0.37
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.34	104.37	-0.032%	-0.032%	-0.940%	-1.997%	-0.49	0.87	0.87
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.58	107.64	-0.053%	-0.059%	-0.960%	-2.153%	-0.51	1.32	1.33
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.39	103.48	-0.089%	-0.078%	0.010%	0.135%	-0.41	2.75	2.76
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.26	101.34	-0.078%	-0.066%	0.289%	0.870%	-0.37	3.37	3.38
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.25	116.32	-0.064%	-0.050%	-0.319%	-0.367%	-0.35	3.59	3.60
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.62	117.60	0.014%	0.026%	0.108%	0.654%	-0.26	4.49	4.50
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.83	131.78	0.032%	0.054%	-0.036%	0.879%	-0.10	5.16	5.16
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.78	106.64	0.128%	0.147%	0.803%	3.661%	0.02	6.74	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.61	105.32	0.270%	0.286%	1.143%	5.551%	0.26	8.64	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.79	106.48	0.291%	0.307%	1.344%		0.40	9.48	9.45
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.19	119.80	0.327%	0.349%	1.074%	5.902%	0.50	9.86	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	108.69	108.22	0.432%	0.456%	1.913%	7.063%	0.59	10.98	10.92
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	106.81	106.13	0.639%	0.660%	1.871%	8.092%	0.78	12.88	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	111.42	110.47	0.859%	0.887%	2.070%	9.230%	1.00	15.75	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	117.78	116.31	1.259%	1.292%	3.218%	11.565%	1.19	20.74	20.49
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	102.90	101.33	1.550%	1.599%			1.38	25.06	24.72

Return Price Performance			Index Price 04-Jun-2019	Previous Index Price 03-Jun-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	106.07	106.09	-0.017%	0.027%	-0.060%	-0.129%	-0.51	0.37	0.37
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.94	-0.020%	0.015%	-4.256%	-4.269%	-0.49	0.87	0.87
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.76	-0.039%	-0.008%	-0.113%	-0.183%	-0.51	1.32	1.33
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.57	103.66	-0.086%	-0.069%	0.152%	-0.302%	-0.41	2.75	2.76
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.26	101.34	-0.078%	-0.066%	0.289%	0.870%	-0.37	3.37	3.38
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.06	117.12	-0.054%	-0.013%	0.295%	-2.206%	-0.35	3.59	3.60
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.34	118.32	0.021%	0.057%	0.639%	-0.974%	-0.26	4.49	4.50
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.05	133.00	0.042%	0.097%	0.713%	-1.418%	-0.10	5.16	5.16
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.84	106.70	0.131%	0.157%	0.033%	3.092%	0.02	6.74	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.66	105.37	0.271%	0.295%	0.435%	5.012%	0.26	8.64	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.85	106.54	0.294%	0.318%	1.192%		0.40	9.48	9.45
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.32	119.92	0.333%	0.371%	-0.564%	4.643%	0.50	9.86	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	108.97	108.50	0.434%	0.467%	2.144%	7.066%	0.59	10.98	10.92

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	106.88	106.20	0.641%	0.673%	0.755%	7.179%	0.78	12.88	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	111.51	110.56	0.863%	0.904%	0.788%	8.200%	1.00	15.75	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	118.36	116.89	1.258%	1.304%	3.533%	10.323%	1.19	20.74	20.49
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	102.97	101.40	1.554%	1.613%			1.38	25.06	24.72