

# Euronext Dublin - Daily Bond Index Report

Wednesday 5 June, 2019



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

## Bond Indices Performance

Index	Close Value 05-Jun-2019	Previous Close Value 04-Jun-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	116.32	116.06	0.227%	0.51%	0.84%	2.92%	16.32%	7.64	7.60	0.55
All Bond Index (Return)	209.18	208.69	0.233%	0.54%	0.55%	2.20%	109.18%	7.64	7.60	0.55
Under 3 Bond Index (Clean)	79.63	79.63	0.005%	-0.04%	-0.78%	-1.94%	-20.37%	1.29	1.29	-0.47
Under 3 Bond Index (Return)	140.32	140.29	0.015%	0.01%	-1.25%	-1.44%	40.32%	1.29	1.29	-0.47
Under 5 Bond Index (Clean)	94.09	94.04	0.055%	0.02%	-0.43%	-1.05%	-5.91%	2.39	2.39	-0.38
Under 5 Bond Index (Return)	166.95	166.84	0.064%	0.06%	-0.57%	-0.88%	66.95%	2.39	2.39	-0.38
Under 10 Bond Index (Clean)	108.19	108.03	0.144%	0.19%	0.08%	0.62%	8.19%	4.34	4.35	-0.06
Under 10 Bond Index (Return)	190.88	190.60	0.151%	0.23%	-0.06%	-0.04%	90.88%	4.34	4.35	-0.06
5 Plus Bond Index (Clean)	137.04	136.58	0.343%	0.84%	1.76%	5.79%	37.04%	11.17	11.09	0.69
5 Plus Bond Index (Return)	244.72	243.88	0.347%	0.86%	1.37%	4.52%	144.72%	11.17	11.09	0.69
10 Plus Bond Index (Clean)	152.57	151.91	0.429%	1.28%	2.66%	8.88%	52.57%	15.63	15.48	0.97
10 Plus Bond Index (Return)	284.72	283.49	0.432%	1.30%	2.03%	8.07%	184.72%	15.63	15.48	0.97

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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	102.35	3.72	230	106.06	0.00	6,022	6,164	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.33	0.59	48	104.92	0.00	10,600	11,059	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.58	3.15	230	110.73	0.00	6,480	6,971	7175
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.45	0.18	82	103.63	0.00	6,828	7,063	7075
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.33	0.00	230	101.33	0.00	5,100	5,168	5168
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.37	0.82	77	117.20	0.00	7,006	8,153	8211
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.81	0.74	79	118.55	0.00	8,031	9,462	9521
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.06	1.24	84	133.30	0.00	11,490	15,174	15317
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.05	0.06	21	107.10	0.00	11,319	12,116	12123
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	105.97	0.05	21	106.03	0.00	8,322	8,819	8823
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	107.20	0.06	21	107.27	0.00	5,025	5,387	5391
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	120.58	0.14	21	120.71	0.00	9,402	11,336	11349
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	109.02	0.29	79	109.31	0.00	3,000	3,270	3279
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	107.20	0.08	21	107.27	0.00	4,000	4,288	4291
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	111.91	0.10	21	112.01	0.00	5,715	6,396	6401
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	118.37	0.59	107	118.96	0.00	8,596	10,175	10225
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	103.60	0.08	20	103.68	0.00	4,000	4,144	4147



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## Bond Index Constituent

Clean Price Performance			Index Price 05-Jun-2019	Previous Index Price 04-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	102.35	102.37	-0.020%	-0.054%	-1.127%	-2.580%	-0.51	0.36	0.37
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.33	104.34	-0.008%	-0.039%	-0.947%	-2.004%	-0.49	0.86	0.87
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.58	107.58	-0.005%	-0.064%	-0.965%	-2.157%	-0.52	1.32	1.33
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.45	103.39	0.053%	-0.025%	0.063%	0.188%	-0.43	2.75	2.76
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.33	101.26	0.073%	0.007%	0.363%	0.943%	-0.39	3.36	3.38
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.37	116.25	0.111%	0.061%	-0.208%	-0.256%	-0.39	3.58	3.60
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.81	117.62	0.167%	0.192%	0.275%	0.822%	-0.30	4.49	4.50
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.06	131.83	0.176%	0.230%	0.140%	1.057%	-0.14	5.16	5.16
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.05	106.78	0.249%	0.397%	1.054%	3.919%	-0.02	6.74	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.97	105.61	0.347%	0.633%	1.493%	5.917%	0.22	8.63	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.20	106.79	0.388%	0.696%	1.737%		0.36	9.48	9.45
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.58	120.19	0.323%	0.673%	1.400%	6.244%	0.47	9.86	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	109.02	108.69	0.304%	0.761%	2.222%	7.388%	0.56	10.98	10.92
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	107.20	106.81	0.366%	1.028%	2.244%	8.488%	0.75	12.87	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	111.91	111.42	0.439%	1.330%	2.518%	9.709%	0.97	15.75	15.60
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	118.37	117.78	0.503%	1.801%	3.737%	12.126%	1.17	20.75	20.51
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	103.60	102.90	0.684%	2.294%			1.36	25.08	24.75

Return Price Performance			Index Price 05-Jun-2019	Previous Index Price 04-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	106.06	106.07	-0.003%	0.025%	-0.063%	-0.132%	-0.51	0.36	0.37
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.92	0.005%	0.020%	-4.252%	-4.265%	-0.49	0.86	0.87
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.73	110.72	0.008%	0.000%	-0.105%	-0.175%	-0.52	1.32	1.33
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.63	103.57	0.054%	-0.015%	0.206%	-0.248%	-0.43	2.75	2.76
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.33	101.26	0.073%	0.007%	0.363%	0.943%	-0.39	3.36	3.38
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.20	117.06	0.120%	0.107%	0.415%	-2.089%	-0.39	3.58	3.60
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.55	118.34	0.173%	0.230%	0.813%	-0.802%	-0.30	4.49	4.50
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.30	133.05	0.186%	0.284%	0.901%	-1.234%	-0.14	5.16	5.16
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.10	106.84	0.252%	0.410%	0.285%	3.351%	-0.02	6.74	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.03	105.66	0.349%	0.645%	0.786%	5.379%	0.22	8.63	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.27	106.85	0.390%	0.710%	1.587%		0.36	9.48	9.45
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.71	120.32	0.327%	0.700%	-0.238%	4.985%	0.47	9.86	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	109.31	108.97	0.306%	0.775%	2.457%	7.394%	0.56	10.98	10.92

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	107.27	106.88	0.370%	1.045%	1.127%	7.575%	0.75	12.87	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	112.01	111.51	0.442%	1.350%	1.234%	8.678%	0.97	15.75	15.60
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	118.96	118.36	0.504%	1.815%	4.055%	10.880%	1.17	20.75	20.51
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	103.68	102.97	0.688%	2.312%			1.36	25.08	24.75