

# Euronext Dublin - Daily Bond Index Report

Friday 7 June, 2019



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

## Bond Indices Performance

Index	Close Value 07-Jun-2019	Previous Close Value 06-Jun-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.24	116.63	0.524%	1.30%	1.64%	3.74%	17.24%	7.70	7.67	0.46
All Bond Index (Return)	210.85	209.74	0.527%	1.34%	1.35%	3.02%	110.85%	7.70	7.67	0.46
Under 3 Bond Index (Clean)	79.61	79.59	0.029%	-0.07%	-0.81%	-1.96%	-20.39%	1.28	1.28	-0.49
Under 3 Bond Index (Return)	140.31	140.25	0.039%	0.00%	-1.26%	-1.44%	40.31%	1.28	1.28	-0.49
Under 5 Bond Index (Clean)	94.12	94.05	0.081%	0.06%	-0.39%	-1.01%	-5.88%	2.38	2.39	-0.42
Under 5 Bond Index (Return)	167.04	166.89	0.089%	0.12%	-0.52%	-0.83%	67.04%	2.38	2.39	-0.42
Under 10 Bond Index (Clean)	108.46	108.24	0.207%	0.45%	0.33%	0.88%	8.46%	4.34	4.35	-0.13
Under 10 Bond Index (Return)	191.39	190.99	0.213%	0.50%	0.21%	0.22%	91.39%	4.34	4.35	-0.13
5 Plus Bond Index (Clean)	138.81	137.69	0.818%	2.14%	3.07%	7.15%	38.81%	11.24	11.17	0.58
5 Plus Bond Index (Return)	247.90	245.88	0.820%	2.17%	2.68%	5.88%	147.90%	11.24	11.17	0.58
10 Plus Bond Index (Clean)	155.74	153.77	1.282%	3.39%	4.80%	11.15%	55.74%	15.71	15.58	0.84
10 Plus Bond Index (Return)	290.66	286.98	1.284%	3.42%	4.16%	10.32%	190.66%	15.71	15.58	0.84

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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	102.28	3.75	232	106.03	0.00	6,022	6,160	6385
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.30	0.62	50	104.91	0.00	10,600	11,055	11121
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.52	3.18	232	110.70	0.00	6,480	6,967	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.49	0.18	84	103.67	0.00	6,828	7,066	7079
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.44	0.00	232	101.44	0.00	5,100	5,173	5173
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.46	0.84	79	117.31	0.00	7,006	8,159	8218
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.04	0.76	81	118.79	0.00	8,031	9,480	9540
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.38	1.27	86	133.65	0.00	11,490	15,211	15357
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.62	0.06	23	107.69	0.00	11,319	12,181	12189
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	106.83	0.06	23	106.89	0.00	8,322	8,890	8895
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	108.17	0.07	23	108.24	0.00	5,025	5,436	5439
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	121.79	0.15	23	121.94	0.00	9,402	11,450	11464
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	110.35	0.30	81	110.65	0.00	3,000	3,310	3319
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	108.88	0.08	23	108.97	0.00	4,000	4,355	4359
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	114.26	0.11	23	114.37	0.00	5,715	6,530	6536
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	122.03	0.60	109	122.63	0.00	8,596	10,490	10541
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	107.46	0.09	22	107.55	0.00	4,000	4,298	4302



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## Bond Index Constituent

Clean Price Performance			Index Price 07-Jun-2019	Previous Index Price 06-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	102.28	102.30	-0.019%	-0.121%	-1.194%	-2.645%	-0.51	0.35	0.35
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.30	104.27	0.022%	-0.075%	-0.983%	-2.039%	-0.51	0.85	0.86
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.52	107.51	0.016%	-0.116%	-1.016%	-2.208%	-0.52	1.31	1.32
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.49	103.39	0.096%	0.015%	0.103%	0.229%	-0.45	2.74	2.75
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.44	101.29	0.154%	0.115%	0.471%	1.053%	-0.43	3.35	3.37
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.46	116.33	0.114%	0.138%	-0.132%	-0.180%	-0.42	3.57	3.59
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.04	117.82	0.182%	0.383%	0.466%	1.013%	-0.35	4.48	4.50
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.38	132.07	0.233%	0.474%	0.384%	1.303%	-0.19	5.15	5.16
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.62	107.22	0.379%	0.937%	1.598%	4.478%	-0.10	6.73	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.83	106.31	0.487%	1.447%	2.314%	6.773%	0.13	8.62	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.17	107.58	0.552%	1.605%	2.655%		0.27	9.47	9.45
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.79	121.06	0.598%	1.684%	2.419%	7.311%	0.36	9.86	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	110.35	109.51	0.770%	1.994%	3.473%	8.702%	0.45	10.98	10.93
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	108.88	107.83	0.981%	2.615%	3.850%	10.192%	0.63	12.87	12.79
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	114.26	112.77	1.328%	3.463%	4.676%	12.018%	0.84	15.77	15.64
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	122.03	119.77	1.894%	4.953%	6.949%	15.598%	1.02	20.83	20.62
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	107.46	105.07	2.278%	6.106%			1.21	25.20	24.90

Return Price Performance			Index Price 07-Jun-2019	Previous Index Price 06-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	106.03	106.03	-0.003%	-0.010%	-0.098%	-0.167%	-0.51	0.35	0.35
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.91	104.88	0.033%	0.008%	-4.263%	-4.277%	-0.51	0.85	0.86
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.70	110.67	0.028%	-0.026%	-0.131%	-0.201%	-0.52	1.31	1.32
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.67	103.57	0.098%	0.030%	0.251%	-0.203%	-0.45	2.74	2.75
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.44	101.29	0.154%	0.115%	0.471%	1.053%	-0.43	3.35	3.37
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.31	117.16	0.123%	0.201%	0.509%	-1.997%	-0.42	3.57	3.59
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.79	118.57	0.190%	0.436%	1.020%	-0.598%	-0.35	4.48	4.50
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.65	133.33	0.242%	0.548%	1.166%	-0.974%	-0.19	5.15	5.16
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.69	107.28	0.381%	0.954%	0.829%	3.912%	-0.10	6.73	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.89	106.37	0.490%	1.464%	1.606%	6.236%	0.13	8.62	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.24	107.64	0.555%	1.624%	2.510%		0.27	9.47	9.45
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.94	121.21	0.602%	1.721%	0.774%	6.050%	0.36	9.86	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	110.65	109.80	0.771%	2.013%	3.715%	8.713%	0.45	10.98	10.93

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	108.97	107.90	0.984%	2.637%	2.722%	9.271%	0.63	12.87	12.79
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	114.37	112.87	1.332%	3.490%	3.371%	10.973%	0.84	15.77	15.64
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	122.63	120.36	1.889%	4.962%	7.271%	14.306%	1.02	20.83	20.62
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	107.55	105.15	2.280%	6.130%			1.21	25.20	24.90