

# Euronext Dublin - Daily Bond Index Report

Monday 10 June, 2019



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

## Bond Indices Performance

Index	Close Value 10-Jun-2019	Previous Close Value 07-Jun-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	116.67	117.24	-0.489%	0.81%	1.14%	3.23%	16.67%	7.66	7.62	0.51
All Bond Index (Return)	209.87	210.85	-0.466%	0.87%	0.88%	2.54%	109.87%	7.66	7.62	0.51
Under 3 Bond Index (Clean)	79.59	79.61	-0.029%	-0.10%	-0.84%	-1.99%	-20.41%	1.27	1.28	-0.47
Under 3 Bond Index (Return)	140.31	140.31	0.004%	0.00%	-1.25%	-1.44%	40.31%	1.27	1.28	-0.47
Under 5 Bond Index (Clean)	94.07	94.12	-0.059%	0.00%	-0.45%	-1.07%	-5.93%	2.37	2.38	-0.40
Under 5 Bond Index (Return)	166.99	167.04	-0.033%	0.08%	-0.55%	-0.86%	66.99%	2.37	2.38	-0.40
Under 10 Bond Index (Clean)	108.26	108.46	-0.185%	0.26%	0.15%	0.69%	8.26%	4.33	4.34	-0.09
Under 10 Bond Index (Return)	191.08	191.39	-0.161%	0.34%	0.04%	0.06%	91.08%	4.33	4.34	-0.09
5 Plus Bond Index (Clean)	137.74	138.81	-0.772%	1.36%	2.28%	6.33%	37.74%	11.19	11.12	0.64
5 Plus Bond Index (Return)	246.03	247.90	-0.754%	1.40%	1.91%	5.08%	146.03%	11.19	11.12	0.64
10 Plus Bond Index (Clean)	153.86	155.74	-1.209%	2.14%	3.53%	9.80%	53.86%	15.65	15.51	0.92
10 Plus Bond Index (Return)	287.19	290.66	-1.193%	2.18%	2.92%	9.01%	187.19%	15.65	15.51	0.92

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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	102.26	3.80	235	106.05	0.00	6,022	6,158	6387
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.27	0.65	53	104.92	0.00	10,600	11,052	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.50	3.22	235	110.72	0.00	6,480	6,966	7175
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.44	0.19	87	103.63	0.00	6,828	7,063	7076
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.39	0.00	235	101.39	0.00	5,100	5,171	5171
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.36	0.88	82	117.23	0.00	7,006	8,152	8213
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.88	0.78	84	118.66	0.00	8,031	9,466	9529
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.14	1.32	89	133.46	0.00	11,490	15,184	15335
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.29	0.07	26	107.36	0.00	11,319	12,143	12151
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	106.27	0.06	26	106.34	0.00	8,322	8,844	8849
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	107.52	0.08	26	107.59	0.00	5,025	5,403	5407
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	121.03	0.17	26	121.20	0.00	9,402	11,379	11395
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	109.52	0.31	84	109.83	0.00	3,000	3,286	3295
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	107.83	0.09	26	107.92	0.00	4,000	4,313	4317
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	112.96	0.12	26	113.09	0.00	5,715	6,456	6463
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	119.89	0.61	112	120.50	0.00	8,596	10,306	10358
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	105.16	0.10	25	105.27	0.00	4,000	4,207	4211



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Jun-2019	Previous Index Price 07-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	102.26	102.28	-0.022%	-0.143%	-1.215%	-2.666%	-0.50	0.35	0.35
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.27	104.30	-0.028%	-0.103%	-1.010%	-2.066%	-0.50	0.85	0.85
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.50	107.52	-0.017%	-0.133%	-1.033%	-2.225%	-0.52	1.31	1.31
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.44	103.49	-0.047%	-0.032%	0.056%	0.181%	-0.44	2.73	2.75
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.39	101.44	-0.055%	0.060%	0.416%	0.997%	-0.41	3.35	3.36
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.36	116.46	-0.093%	0.045%	-0.225%	-0.273%	-0.40	3.57	3.58
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.88	118.04	-0.138%	0.244%	0.327%	0.874%	-0.32	4.48	4.49
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.14	132.38	-0.180%	0.294%	0.203%	1.121%	-0.16	5.14	5.15
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.29	107.62	-0.312%	0.622%	1.281%	4.152%	-0.05	6.73	6.73
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.27	106.83	-0.523%	0.916%	1.778%	6.215%	0.19	8.62	8.60
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.52	108.17	-0.606%	0.990%	2.034%		0.33	9.47	9.44
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.03	121.79	-0.619%	1.055%	1.785%	6.646%	0.43	9.85	9.81
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	109.52	110.35	-0.753%	1.226%	2.694%	7.884%	0.51	10.97	10.91
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	107.83	108.88	-0.971%	1.619%	2.842%	9.122%	0.71	12.87	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	112.96	114.26	-1.137%	2.286%	3.486%	10.745%	0.91	15.75	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	119.89	122.03	-1.759%	3.106%	5.067%	13.564%	1.11	20.78	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	105.16	107.46	-2.138%	3.838%			1.30	25.12	24.80

Return Price Performance			Index Price 10-Jun-2019	Previous Index Price 07-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	106.05	106.03	0.025%	0.015%	-0.073%	-0.141%	-0.50	0.35	0.35
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.91	0.008%	0.015%	-4.256%	-4.269%	-0.50	0.85	0.85
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.70	0.021%	-0.005%	-0.110%	-0.180%	-0.52	1.31	1.31
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.63	103.67	-0.041%	-0.011%	0.211%	-0.244%	-0.44	2.73	2.75
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.39	101.44	-0.055%	0.060%	0.416%	0.997%	-0.41	3.35	3.36
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.23	117.31	-0.065%	0.136%	0.444%	-2.060%	-0.40	3.57	3.58
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.66	118.79	-0.114%	0.321%	0.905%	-0.712%	-0.32	4.48	4.49
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.46	133.65	-0.144%	0.402%	1.020%	-1.117%	-0.16	5.14	5.15
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.36	107.69	-0.305%	0.647%	0.522%	3.595%	-0.05	6.73	6.73
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.34	106.89	-0.516%	0.940%	1.081%	5.687%	0.19	8.62	8.60
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.59	108.24	-0.597%	1.018%	1.898%		0.33	9.47	9.44
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.20	121.94	-0.602%	1.109%	0.167%	5.411%	0.43	9.85	9.81
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	109.83	110.65	-0.741%	1.257%	2.946%	7.907%	0.51	10.97	10.91

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	107.92	108.97	-0.960%	1.652%	1.736%	8.222%	0.71	12.87	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	113.09	114.37	-1.124%	2.327%	2.210%	9.726%	0.91	15.75	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	120.50	122.63	-1.737%	3.139%	5.408%	12.321%	1.11	20.78	20.55
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	105.27	107.55	-2.124%	3.876%			1.30	25.12	24.80