

# Euronext Dublin - Daily Bond Index Report

Wednesday 19 June, 2019



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

## Bond Indices Performance

Index	Close Value 19-Jun-2019	Previous Close Value 18-Jun-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.29	117.59	-0.249%	1.35%	1.68%	3.78%	17.29%	7.70	7.66	0.44
All Bond Index (Return)	211.11	211.62	-0.241%	1.47%	1.47%	3.14%	111.11%	7.70	7.66	0.44
Under 3 Bond Index (Clean)	79.56	79.59	-0.034%	-0.13%	-0.87%	-2.02%	-20.44%	1.25	1.25	-0.53
Under 3 Bond Index (Return)	140.40	140.43	-0.023%	0.07%	-1.19%	-1.38%	40.40%	1.25	1.25	-0.53
Under 5 Bond Index (Clean)	94.08	94.14	-0.065%	0.01%	-0.44%	-1.06%	-5.92%	2.35	2.36	-0.44
Under 5 Bond Index (Return)	167.15	167.24	-0.056%	0.18%	-0.45%	-0.77%	67.15%	2.35	2.36	-0.44
Under 10 Bond Index (Clean)	108.44	108.59	-0.141%	0.42%	0.31%	0.85%	8.44%	4.38	4.38	-0.13
Under 10 Bond Index (Return)	191.52	191.77	-0.132%	0.56%	0.27%	0.29%	91.52%	4.38	4.38	-0.13
5 Plus Bond Index (Clean)	138.96	139.47	-0.368%	2.25%	3.18%	7.26%	38.96%	11.20	11.13	0.56
5 Plus Bond Index (Return)	248.30	249.20	-0.361%	2.34%	2.85%	6.05%	148.30%	11.20	11.13	0.56
10 Plus Bond Index (Clean)	156.08	156.87	-0.506%	3.61%	5.02%	11.38%	56.08%	15.69	15.57	0.83
10 Plus Bond Index (Return)	291.44	292.90	-0.500%	3.69%	4.44%	10.62%	191.44%	15.69	15.57	0.83

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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	102.15	3.94	244	106.10	0.00	6,022	6,152	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.20	0.76	62	104.97	0.00	10,600	11,046	11127
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.44	3.34	244	110.78	0.00	6,480	6,962	7178
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.55	0.21	96	103.76	0.00	6,828	7,070	7085
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.49	0.00	244	101.49	0.00	5,100	5,176	5176
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.42	0.97	91	117.39	0.00	7,006	8,156	8224
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.98	0.87	93	118.84	0.00	8,031	9,475	9544
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.23	1.45	98	133.68	0.00	11,490	15,193	15360
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.67	0.10	35	107.76	0.00	11,319	12,187	12198
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	106.93	0.09	35	107.02	0.00	8,322	8,899	8906
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	108.23	0.11	35	108.33	0.00	6,088	6,588	6595
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	121.92	0.23	35	122.15	0.00	9,402	11,462	11484
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	110.37	0.34	93	110.71	0.00	3,000	3,311	3321
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	109.10	0.13	35	109.23	0.00	4,000	4,364	4369
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	114.53	0.16	35	114.69	0.00	5,715	6,546	6555
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	122.45	0.66	121	123.11	0.00	8,596	10,525	10582
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	107.82	0.14	34	107.96	0.00	4,000	4,313	4318



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Jun-2019	Previous Index Price 18-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	102.15	102.18	-0.023%	-0.241%	-1.313%	-2.762%	-0.67	0.33	0.33
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.20	104.22	-0.020%	-0.163%	-1.070%	-2.126%	-0.57	0.83	0.83
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.44	107.49	-0.046%	-0.193%	-1.093%	-2.284%	-0.57	1.28	1.29
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.55	103.61	-0.055%	0.076%	0.164%	0.290%	-0.49	2.71	2.72
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.49	101.56	-0.065%	0.164%	0.520%	1.102%	-0.44	3.33	3.34
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.42	116.50	-0.070%	0.101%	-0.168%	-0.216%	-0.44	3.55	3.56
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.98	118.17	-0.163%	0.330%	0.413%	0.960%	-0.35	4.45	4.47
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.23	132.48	-0.189%	0.358%	0.268%	1.186%	-0.19	5.12	5.13
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.67	107.91	-0.224%	0.980%	1.642%	4.523%	-0.11	6.70	6.71
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.93	107.23	-0.281%	1.543%	2.411%	6.874%	0.12	8.60	8.59
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.23	108.56	-0.311%	1.658%	2.708%		0.26	9.45	9.42
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.92	122.31	-0.316%	1.795%	2.530%	7.428%	0.35	9.83	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	110.37	110.82	-0.405%	2.012%	3.492%	8.722%	0.44	10.95	10.90
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	109.10	109.57	-0.433%	2.820%	4.057%	10.412%	0.62	12.85	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	114.53	115.14	-0.532%	3.705%	4.921%	12.281%	0.82	15.74	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	122.45	123.25	-0.654%	5.307%	7.310%	15.988%	1.00	20.81	20.61
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	107.82	108.64	-0.755%	6.461%			1.20	25.18	24.88

Return Price Performance			Index Price 19-Jun-2019	Previous Index Price 18-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	106.10	106.11	-0.008%	0.057%	-0.031%	-0.100%	-0.67	0.33	0.33
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.97	104.98	-0.009%	0.061%	-4.212%	-4.225%	-0.57	0.83	0.83
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.82	-0.032%	0.047%	-0.058%	-0.128%	-0.57	1.28	1.29
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.76	103.82	-0.053%	0.116%	0.337%	-0.117%	-0.49	2.71	2.72
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.49	101.56	-0.065%	0.164%	0.520%	1.102%	-0.44	3.33	3.34
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.39	117.46	-0.060%	0.274%	0.583%	-1.925%	-0.44	3.55	3.56
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.84	119.03	-0.154%	0.478%	1.062%	-0.557%	-0.35	4.45	4.47
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.68	133.91	-0.175%	0.566%	1.185%	-0.956%	-0.19	5.12	5.13
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.76	108.00	-0.221%	1.028%	0.903%	3.988%	-0.11	6.70	6.71
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.02	107.32	-0.278%	1.587%	1.729%	6.365%	0.12	8.60	8.59
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.33	108.67	-0.308%	1.711%	2.597%		0.26	9.45	9.42
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	122.15	122.53	-0.310%	1.898%	0.949%	6.234%	0.35	9.83	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	110.71	111.16	-0.400%	2.072%	3.775%	8.776%	0.44	10.95	10.90

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	109.23	109.70	-0.428%	2.882%	2.967%	9.532%	0.62	12.85	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	114.69	115.30	-0.527%	3.783%	3.664%	11.287%	0.82	15.74	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	123.11	123.91	-0.646%	5.371%	7.689%	14.752%	1.00	20.81	20.61
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	107.96	108.78	-0.750%	6.535%			1.20	25.18	24.88