

Euronext Dublin - Daily Bond Index Report

Monday 1 July, 2019



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

Bond Indices Performance

Index	Close Value 01-Jul-2019	Previous Close Value 28-Jun-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.97	117.79	0.152%	0.15%	0.15%	4.38%	17.97%	7.71	7.68	0.36
All Bond Index (Return)	212.49	212.13	0.171%	0.17%	0.17%	3.82%	112.49%	7.71	7.68	0.36
Under 3 Bond Index (Clean)	79.49	79.48	0.001%	0.00%	0.00%	-2.12%	-20.52%	1.22	1.22	-0.57
Under 3 Bond Index (Return)	140.44	140.39	0.033%	0.03%	0.03%	-1.35%	40.44%	1.22	1.22	-0.57
Under 5 Bond Index (Clean)	94.08	94.05	0.032%	0.03%	0.03%	-1.06%	-5.92%	2.32	2.33	-0.49
Under 5 Bond Index (Return)	167.31	167.21	0.058%	0.06%	0.06%	-0.67%	67.31%	2.32	2.33	-0.49
Under 10 Bond Index (Clean)	108.71	108.59	0.106%	0.11%	0.11%	1.11%	8.71%	4.35	4.36	-0.21
Under 10 Bond Index (Return)	192.16	191.92	0.127%	0.13%	0.13%	0.63%	92.16%	4.35	4.36	-0.21
5 Plus Bond Index (Clean)	140.29	139.97	0.229%	0.23%	0.23%	8.29%	40.29%	11.20	11.15	0.48
5 Plus Bond Index (Return)	250.82	250.21	0.243%	0.24%	0.24%	7.13%	150.82%	11.20	11.15	0.48
10 Plus Bond Index (Clean)	158.20	157.79	0.262%	0.26%	0.26%	12.90%	58.20%	15.70	15.59	0.74
10 Plus Bond Index (Return)	295.55	294.74	0.274%	0.27%	0.27%	12.18%	195.55%	15.70	15.59	0.74

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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	101.93	4.14	256	106.06	0.00	6,022	6,138	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.06	0.91	74	104.98	0.00	10,600	11,031	11128
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.30	3.51	256	110.81	0.00	6,480	6,953	7180
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.65	0.24	108	103.88	0.00	6,828	7,077	7093
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.67	0.00	256	101.67	0.00	5,100	5,185	5185
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.47	1.10	103	117.57	0.00	7,006	8,160	8237
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.16	0.98	105	119.14	0.00	8,031	9,489	9568
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.60	1.63	110	134.23	0.00	11,490	15,236	15423
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.22	0.13	47	108.35	0.00	11,319	12,249	12264
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.87	0.12	47	107.98	0.00	8,322	8,976	8986
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.29	0.14	47	109.43	0.00	6,088	6,653	6662
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.17	0.31	47	123.47	0.00	9,402	11,579	11608
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.63	0.39	105	112.02	0.00	3,000	3,349	3361
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.43	0.17	47	110.60	0.00	4,000	4,417	4424
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.12	0.22	47	116.33	0.00	5,715	6,636	6649
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	124.36	0.73	133	125.09	0.00	8,596	10,690	10752
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	110.04	0.19	46	110.23	0.00	4,000	4,402	4409

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Bond Index Constituent

Clean Price Performance			Index Price 01-Jul-2019	Previous Index Price 28-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	101.93	101.94	-0.015%	-0.015%	-0.015%	-2.979%	-0.63	0.29	0.29
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.06	104.07	-0.010%	-0.010%	-0.010%	-2.257%	-0.60	0.79	0.80
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.30	107.31	-0.010%	-0.010%	-0.010%	-2.408%	-0.61	1.25	1.26
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.65	103.60	0.043%	0.043%	0.043%	0.382%	-0.54	2.68	2.69
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.67	101.61	0.059%	0.059%	0.059%	1.277%	-0.50	3.29	3.31
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.47	116.40	0.059%	0.059%	0.059%	-0.177%	-0.48	3.51	3.53
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.16	118.05	0.097%	0.097%	0.097%	1.118%	-0.41	4.42	4.44
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.60	132.42	0.136%	0.136%	0.136%	1.470%	-0.27	5.09	5.10
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.22	108.01	0.194%	0.194%	0.194%	5.057%	-0.19	6.67	6.68
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	107.87	107.59	0.257%	0.257%	0.257%	7.809%	0.01	8.57	8.57
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.29	108.99	0.271%	0.271%	0.271%		0.15	9.42	9.40
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.17	122.78	0.316%	0.316%	0.316%	8.526%	0.24	9.81	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.63	111.25	0.343%	0.343%	0.343%	9.966%	0.34	10.92	10.89
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.43	110.04	0.353%	0.353%	0.353%	11.760%	0.52	12.82	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.12	115.70	0.362%	0.362%	0.362%	13.834%	0.73	15.73	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.36	124.20	0.124%	0.124%	0.124%	17.798%	0.93	20.83	20.63
IE00BH3SQ822	BH3SQ82	1.5% Treasury Bond 2050	110.04	109.87	0.154%	0.154%	0.154%		1.11	25.22	24.94

Return Price Performance			Index Price 01-Jul-2019	Previous Index Price 28-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	106.03	0.031%	0.031%	0.031%	-0.132%	-0.63	0.29	0.29
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.98	104.95	0.026%	0.026%	0.026%	-4.218%	-0.60	0.79	0.80
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.81	110.78	0.027%	0.027%	0.027%	-0.103%	-0.61	1.25	1.26
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.88	103.83	0.050%	0.050%	0.050%	0.000%	-0.54	2.68	2.69
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.67	101.61	0.059%	0.059%	0.059%	1.277%	-0.50	3.29	3.31
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.57	117.47	0.087%	0.087%	0.087%	-1.779%	-0.48	3.51	3.53
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.14	119.00	0.119%	0.119%	0.119%	-0.309%	-0.41	4.42	4.44
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.23	134.00	0.167%	0.167%	0.167%	-0.550%	-0.27	5.09	5.10
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.35	108.13	0.202%	0.202%	0.202%	4.551%	-0.19	6.67	6.68
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	107.98	107.70	0.264%	0.264%	0.264%	7.323%	0.01	8.57	8.57
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.43	109.13	0.279%	0.279%	0.279%		0.15	9.42	9.40
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.47	123.07	0.332%	0.332%	0.332%	7.386%	0.24	9.81	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.02	111.63	0.352%	0.352%	0.352%	10.060%	0.34	10.92	10.89

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.60	110.20	0.361%	0.361%	0.361%	10.910%	0.52	12.82	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.33	115.90	0.374%	0.374%	0.374%	12.879%	0.73	15.73	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.09	124.92	0.137%	0.137%	0.137%	16.594%	0.93	20.83	20.63
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.23	110.05	0.164%	0.164%	0.164%		1.11	25.22	24.94