

Euronext Dublin - Daily Bond Index Report



Tuesday 2 July, 2019

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value 02-Jul-2019	Previous Close Value 01-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.10	117.97	0.109%	0.26%	0.26%	4.50%	18.10%	7.71	7.69	0.35
All Bond Index (Return)	212.73	212.49	0.114%	0.29%	0.29%	3.94%	112.73%	7.71	7.69	0.35
Under 3 Bond Index (Clean)	79.49	79.49	0.000%	0.00%	0.00%	-2.12%	-20.52%	1.21	1.22	-0.58
Under 3 Bond Index (Return)	140.45	140.44	0.010%	0.04%	0.04%	-1.34%	40.45%	1.21	1.22	-0.58
Under 5 Bond Index (Clean)	94.09	94.08	0.015%	0.05%	0.05%	-1.05%	-5.91%	2.32	2.33	-0.50
Under 5 Bond Index (Return)	167.35	167.31	0.023%	0.08%	0.08%	-0.65%	67.35%	2.32	2.33	-0.50
Under 10 Bond Index (Clean)	108.78	108.71	0.066%	0.17%	0.17%	1.17%	8.78%	4.35	4.36	-0.22
Under 10 Bond Index (Return)	192.30	192.16	0.073%	0.20%	0.20%	0.70%	92.30%	4.35	4.36	-0.22
5 Plus Bond Index (Clean)	140.52	140.29	0.169%	0.40%	0.40%	8.47%	40.52%	11.20	11.15	0.46
5 Plus Bond Index (Return)	251.25	250.82	0.173%	0.42%	0.42%	7.31%	151.25%	11.20	11.15	0.46
10 Plus Bond Index (Clean)	158.53	158.20	0.209%	0.47%	0.47%	13.14%	58.53%	15.71	15.59	0.72
10 Plus Bond Index (Return)	296.18	295.55	0.213%	0.49%	0.49%	12.42%	196.18%	15.71	15.59	0.72

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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	101.91	4.15	257	106.06	0.00	6,022	6,137	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.06	0.93	75	104.99	0.00	10,600	11,031	11129
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.30	3.52	257	110.82	0.00	6,480	6,953	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.66	0.24	109	103.90	0.00	6,828	7,078	7094
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.70	0.00	257	101.70	0.00	5,100	5,187	5187
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.51	1.11	104	117.62	0.00	7,006	8,162	8240
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.20	0.99	106	119.19	0.00	8,031	9,493	9572
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.73	1.64	111	134.37	0.00	11,490	15,251	15440
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.34	0.13	48	108.48	0.00	11,319	12,263	12278
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.04	0.12	48	108.16	0.00	8,322	8,991	9001
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.49	0.15	48	109.64	0.00	6,088	6,666	6674
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.37	0.32	48	123.69	0.00	9,402	11,599	11629
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.85	0.39	106	112.24	0.00	3,000	3,355	3367
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.62	0.17	48	110.79	0.00	4,000	4,425	4432
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.31	0.22	48	116.53	0.00	5,715	6,647	6660
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	124.70	0.73	134	125.43	0.00	8,596	10,719	10782
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	110.34	0.19	47	110.53	0.00	4,000	4,414	4421

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Bond Index Constituent

Clean Price Performance			Index Price 02-Jul-2019	Previous Index Price 01-Jul-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	101.91	101.93	-0.016%	-0.030%	-0.030%	-2.995%	-0.64	0.29	0.29
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.06	104.06	0.000%	-0.010%	-0.010%	-2.257%	-0.62	0.79	0.79
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.30	107.30	-0.001%	-0.011%	-0.011%	-2.409%	-0.62	1.25	1.25
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.66	103.65	0.013%	0.056%	0.056%	0.394%	-0.54	2.67	2.69
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.70	101.67	0.034%	0.093%	0.093%	1.312%	-0.51	3.29	3.31
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.51	116.47	0.034%	0.094%	0.094%	-0.143%	-0.50	3.51	3.53
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.20	118.16	0.036%	0.132%	0.132%	1.154%	-0.42	4.42	4.44
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.73	132.60	0.099%	0.235%	0.235%	1.570%	-0.29	5.09	5.10
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.34	108.22	0.116%	0.311%	0.311%	5.179%	-0.21	6.67	6.68
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.04	107.87	0.163%	0.421%	0.421%	7.985%	-0.01	8.56	8.56
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.49	109.29	0.187%	0.458%	0.458%		0.13	9.41	9.40
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.37	123.17	0.169%	0.485%	0.485%	8.709%	0.22	9.81	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.85	111.63	0.191%	0.535%	0.535%	10.176%	0.32	10.92	10.89
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.62	110.43	0.170%	0.523%	0.523%	11.950%	0.51	12.82	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.31	116.12	0.168%	0.531%	0.531%	14.025%	0.72	15.73	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.70	124.36	0.275%	0.399%	0.399%	18.122%	0.91	20.83	20.64
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.34	110.04	0.270%	0.424%	0.424%		1.10	25.23	24.95

Return Price Performance			Index Price 02-Jul-2019	Previous Index Price 01-Jul-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	106.06	0.000%	0.031%	0.031%	-0.132%	-0.64	0.29	0.29
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.99	104.98	0.012%	0.038%	0.038%	-4.206%	-0.62	0.79	0.79
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.81	0.012%	0.039%	0.039%	-0.091%	-0.62	1.25	1.25
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.90	103.88	0.014%	0.065%	0.065%	0.014%	-0.54	2.67	2.69
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.70	101.67	0.034%	0.093%	0.093%	1.312%	-0.51	3.29	3.31
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.62	117.57	0.043%	0.129%	0.129%	-1.738%	-0.50	3.51	3.53
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.19	119.14	0.043%	0.162%	0.162%	-0.266%	-0.42	4.42	4.44
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.37	134.23	0.109%	0.276%	0.276%	-0.442%	-0.29	5.09	5.10
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.48	108.35	0.119%	0.321%	0.321%	4.675%	-0.21	6.67	6.68
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.16	107.98	0.166%	0.430%	0.430%	7.501%	-0.01	8.56	8.56
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.64	109.43	0.188%	0.467%	0.467%		0.13	9.41	9.40
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.69	123.47	0.174%	0.506%	0.506%	7.573%	0.22	9.81	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.24	112.02	0.194%	0.546%	0.546%	10.273%	0.32	10.92	10.89

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.79	110.60	0.174%	0.535%	0.535%	11.102%	0.51	12.82	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.53	116.33	0.172%	0.546%	0.546%	13.073%	0.72	15.73	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.43	125.09	0.277%	0.415%	0.415%	16.918%	0.91	20.83	20.64
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.53	110.23	0.273%	0.438%	0.438%		1.10	25.23	24.95