

Euronext Dublin - Daily Bond Index Report

Friday 5 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 05-Jul-2019	Previous Close Value 04-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.62	118.88	-0.221%	0.70%	0.70%	4.96%	18.62%	7.76	7.73	0.29
All Bond Index (Return)	213.71	214.17	-0.213%	0.75%	0.75%	4.41%	113.71%	7.76	7.73	0.29
Under 3 Bond Index (Clean)	79.43	79.45	-0.033%	-0.07%	-0.07%	-2.19%	-20.58%	1.20	1.21	-0.57
Under 3 Bond Index (Return)	140.39	140.42	-0.022%	0.00%	0.00%	-1.38%	40.39%	1.20	1.21	-0.57
Under 5 Bond Index (Clean)	94.01	94.08	-0.073%	-0.03%	-0.03%	-1.13%	-5.99%	2.30	2.31	-0.49
Under 5 Bond Index (Return)	167.26	167.36	-0.064%	0.03%	0.03%	-0.70%	67.26%	2.30	2.31	-0.49
Under 10 Bond Index (Clean)	108.79	108.95	-0.145%	0.18%	0.18%	1.18%	8.79%	4.34	4.35	-0.24
Under 10 Bond Index (Return)	192.37	192.63	-0.135%	0.23%	0.23%	0.73%	92.37%	4.34	4.35	-0.24
5 Plus Bond Index (Clean)	141.62	142.07	-0.315%	1.18%	1.18%	9.32%	41.62%	11.26	11.21	0.40
5 Plus Bond Index (Return)	253.24	254.03	-0.308%	1.21%	1.21%	8.16%	153.24%	11.26	11.21	0.40
10 Plus Bond Index (Clean)	160.86	161.51	-0.399%	1.95%	1.95%	14.80%	60.86%	15.76	15.66	0.63
10 Plus Bond Index (Return)	300.55	301.74	-0.393%	1.97%	1.97%	14.08%	200.55%	15.76	15.66	0.63

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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	101.82	4.20	260	106.02	0.00	6,022	6,132	6385
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.99	0.96	78	104.95	0.00	10,600	11,023	11125
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.20	3.56	260	110.76	0.00	6,480	6,946	7177
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.61	0.25	112	103.85	0.00	6,828	7,074	7091
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.66	0.00	260	101.66	0.00	5,100	5,185	5185
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.39	1.14	107	117.53	0.00	7,006	8,154	8234
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.08	1.02	109	119.10	0.00	8,031	9,483	9564
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.64	1.69	114	134.33	0.00	11,490	15,241	15435
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.40	0.14	51	108.54	0.00	11,319	12,270	12286
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.33	0.13	51	108.46	0.00	8,322	9,015	9026
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.03	0.15	51	110.19	0.00	6,088	6,698	6708
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.21	0.34	51	124.54	0.00	9,402	11,678	11709
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.80	0.40	109	113.20	0.00	3,000	3,384	3396
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	111.72	0.18	51	111.91	0.00	4,000	4,469	4476
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	117.89	0.24	51	118.13	0.00	5,715	6,738	6751
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	127.51	0.75	137	128.27	0.00	8,596	10,961	11026
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	113.36	0.21	50	113.57	0.00	4,000	4,535	4543

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Bond Index Constituent

Clean Price Performance			Index Price 05-Jul-2019	Previous Index Price 04-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	101.82	101.84	-0.022%	-0.123%	-0.123%	-3.084%	-0.63	0.28	0.28
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.99	104.01	-0.019%	-0.079%	-0.079%	-2.325%	-0.61	0.78	0.78
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.20	107.24	-0.036%	-0.105%	-0.105%	-2.501%	-0.60	1.23	1.24
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.61	103.67	-0.062%	0.005%	0.005%	0.343%	-0.53	2.66	2.67
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.66	101.75	-0.091%	0.051%	0.051%	1.269%	-0.50	3.28	3.29
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.39	116.52	-0.115%	-0.008%	-0.008%	-0.244%	-0.48	3.50	3.51
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.08	118.27	-0.161%	0.028%	0.028%	1.049%	-0.41	4.40	4.42
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.64	132.89	-0.187%	0.167%	0.167%	1.501%	-0.29	5.07	5.09
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.40	108.64	-0.218%	0.365%	0.365%	5.235%	-0.22	6.66	6.67
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.33	108.66	-0.302%	0.690%	0.690%	8.274%	-0.04	8.55	8.55
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.03	110.33	-0.272%	0.952%	0.952%		0.08	9.40	9.39
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.21	124.48	-0.218%	1.166%	1.166%	9.446%	0.15	9.80	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.80	113.04	-0.208%	1.394%	1.394%	11.118%	0.24	10.91	10.89
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.72	112.09	-0.331%	1.526%	1.526%	13.066%	0.43	12.81	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.89	118.39	-0.424%	1.898%	1.898%	15.576%	0.64	15.73	15.63
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	127.51	128.21	-0.539%	2.666%	2.666%	20.788%	0.81	20.88	20.71
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	113.36	114.16	-0.694%	3.177%	3.177%		1.00	25.30	25.05

Return Price Performance			Index Price 05-Jul-2019	Previous Index Price 04-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	106.02	106.03	-0.006%	-0.011%	-0.011%	-0.174%	-0.63	0.28	0.28
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.95	104.96	-0.007%	0.005%	0.005%	-4.238%	-0.61	0.78	0.78
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.76	110.79	-0.023%	-0.015%	-0.015%	-0.145%	-0.60	1.23	1.24
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.85	103.91	-0.060%	0.019%	0.019%	-0.031%	-0.53	2.66	2.67
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.66	101.75	-0.091%	0.051%	0.051%	1.269%	-0.50	3.28	3.29
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.53	117.66	-0.105%	0.056%	0.056%	-1.810%	-0.48	3.50	3.51
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.10	119.28	-0.152%	0.082%	0.082%	-0.346%	-0.41	4.40	4.42
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.33	134.56	-0.174%	0.243%	0.243%	-0.475%	-0.29	5.07	5.09
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.54	108.78	-0.215%	0.382%	0.382%	4.739%	-0.22	6.66	6.67
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.46	108.78	-0.299%	0.706%	0.706%	7.796%	-0.04	8.55	8.55
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.19	110.48	-0.269%	0.970%	0.970%		0.08	9.40	9.39
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.54	124.81	-0.212%	1.201%	1.201%	8.317%	0.15	9.80	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.20	113.44	-0.204%	1.413%	1.413%	11.223%	0.24	10.91	10.89

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.91	112.27	-0.327%	1.546%	1.546%	12.219%	0.43	12.81	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.13	118.63	-0.419%	1.923%	1.923%	14.621%	0.64	15.73	15.63
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.27	128.95	-0.531%	2.682%	2.682%	19.558%	0.81	20.88	20.71
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	113.57	114.36	-0.689%	3.198%	3.198%		1.00	25.30	25.05