

Euronext Dublin - Daily Bond Index Report

Tuesday 9 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 09-Jul-2019	Previous Close Value 08-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.20	118.53	-0.280%	0.35%	0.35%	4.59%	18.20%	7.72	7.70	0.34
All Bond Index (Return)	213.01	213.59	-0.271%	0.42%	0.42%	4.07%	113.01%	7.72	7.70	0.34
Under 3 Bond Index (Clean)	79.39	79.41	-0.030%	-0.12%	-0.12%	-2.24%	-20.61%	1.19	1.20	-0.55
Under 3 Bond Index (Return)	140.39	140.42	-0.020%	0.00%	0.00%	-1.38%	40.39%	1.19	1.20	-0.55
Under 5 Bond Index (Clean)	93.95	94.00	-0.059%	-0.11%	-0.11%	-1.20%	-6.05%	2.29	2.31	-0.46
Under 5 Bond Index (Return)	167.20	167.28	-0.048%	-0.01%	-0.01%	-0.74%	67.20%	2.29	2.31	-0.46
Under 10 Bond Index (Clean)	108.64	108.77	-0.122%	0.05%	0.05%	1.05%	8.64%	4.33	4.34	-0.21
Under 10 Bond Index (Return)	192.16	192.38	-0.114%	0.13%	0.13%	0.63%	92.16%	4.33	4.34	-0.21
5 Plus Bond Index (Clean)	140.86	141.45	-0.421%	0.64%	0.64%	8.73%	40.86%	11.22	11.17	0.44
5 Plus Bond Index (Return)	251.94	252.99	-0.414%	0.69%	0.69%	7.60%	151.94%	11.22	11.17	0.44
10 Plus Bond Index (Clean)	159.46	160.50	-0.647%	1.06%	1.06%	13.80%	59.46%	15.72	15.62	0.69
10 Plus Bond Index (Return)	298.00	299.92	-0.641%	1.11%	1.11%	13.11%	198.00%	15.72	15.62	0.69

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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	101.78	4.27	264	106.05	0.00	6,022	6,130	6386
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.95	1.01	82	104.96	0.00	10,600	11,018	11125
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.14	3.62	264	110.76	0.00	6,480	6,943	7177
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.56	0.25	116	103.82	0.00	6,828	7,071	7088
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.59	0.00	264	101.59	0.00	5,100	5,181	5181
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.26	1.19	111	117.45	0.00	7,006	8,145	8228
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.92	1.05	113	118.97	0.00	8,031	9,470	9554
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.43	1.75	118	134.17	0.00	11,490	15,216	15417
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.23	0.15	55	108.38	0.00	11,319	12,250	12267
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.08	0.14	55	108.21	0.00	8,322	8,994	9005
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.58	0.17	55	109.74	0.00	6,088	6,671	6681
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.58	0.36	55	123.94	0.00	9,402	11,618	11652
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.26	0.42	113	112.67	0.00	3,000	3,368	3380
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.79	0.20	55	110.99	0.00	4,000	4,432	4440
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.93	0.26	55	117.19	0.00	5,715	6,683	6697
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	125.95	0.77	141	126.72	0.00	8,596	10,827	10893
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	111.83	0.22	54	112.05	0.00	4,000	4,473	4482

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Bond Index Constituent

Clean Price Performance			Index Price 09-Jul-2019	Previous Index Price 08-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	101.78	101.80	-0.020%	-0.160%	-0.160%	-3.120%	-0.62	0.27	0.27
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.95	103.97	-0.028%	-0.123%	-0.123%	-2.368%	-0.59	0.77	0.77
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.14	107.19	-0.040%	-0.157%	-0.157%	-2.552%	-0.58	1.23	1.23
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.56	103.60	-0.034%	-0.039%	-0.039%	0.299%	-0.52	2.65	2.67
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.59	101.65	-0.054%	-0.012%	-0.012%	1.205%	-0.48	3.27	3.29
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.26	116.37	-0.087%	-0.114%	-0.114%	-0.351%	-0.46	3.49	3.51
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.92	118.07	-0.126%	-0.110%	-0.110%	0.910%	-0.38	4.40	4.42
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.43	132.64	-0.160%	0.008%	0.008%	1.340%	-0.27	5.07	5.08
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.23	108.42	-0.183%	0.202%	0.202%	5.065%	-0.19	6.65	6.66
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.08	108.41	-0.303%	0.453%	0.453%	8.019%	-0.01	8.55	8.55
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.58	109.80	-0.203%	0.534%	0.534%		0.12	9.40	9.38
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.58	124.02	-0.355%	0.654%	0.654%	8.892%	0.20	9.79	9.77
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.26	112.70	-0.396%	0.903%	0.903%	10.580%	0.28	10.90	10.87
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.79	111.30	-0.459%	0.680%	0.680%	12.124%	0.49	12.80	12.74
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.93	117.66	-0.621%	1.066%	1.066%	14.632%	0.69	15.72	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.95	127.17	-0.959%	1.407%	1.407%	19.308%	0.87	20.84	20.66
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	111.83	113.03	-1.060%	1.783%	1.783%		1.05	25.25	24.99

Return Price Performance			Index Price 09-Jul-2019	Previous Index Price 08-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	106.05	106.05	-0.004%	0.013%	0.013%	-0.150%	-0.62	0.27	0.27
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.96	104.97	-0.016%	0.007%	0.007%	-4.236%	-0.59	0.77	0.77
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.76	110.79	-0.027%	-0.017%	-0.017%	-0.147%	-0.58	1.23	1.23
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.82	103.85	-0.032%	-0.015%	-0.015%	-0.065%	-0.52	2.65	2.67
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.59	101.65	-0.054%	-0.012%	-0.012%	1.205%	-0.48	3.27	3.29
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.45	117.54	-0.077%	-0.013%	-0.013%	-1.877%	-0.46	3.49	3.51
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.97	119.11	-0.117%	-0.023%	-0.023%	-0.450%	-0.38	4.40	4.42
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.17	134.37	-0.147%	0.129%	0.129%	-0.588%	-0.27	5.07	5.08
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.38	108.57	-0.181%	0.228%	0.228%	4.579%	-0.19	6.65	6.66
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.21	108.54	-0.299%	0.478%	0.478%	7.553%	-0.01	8.55	8.55
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.74	109.96	-0.201%	0.563%	0.563%		0.12	9.40	9.38
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.94	124.38	-0.348%	0.712%	0.712%	7.793%	0.20	9.79	9.77
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.67	113.12	-0.391%	0.937%	0.937%	10.701%	0.28	10.90	10.87

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.99	111.50	-0.455%	0.714%	0.714%	11.300%	0.49	12.80	12.74
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.19	117.91	-0.617%	1.108%	1.108%	13.705%	0.69	15.72	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	126.72	127.94	-0.949%	1.448%	1.448%	18.121%	0.87	20.84	20.66
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	112.05	113.25	-1.054%	1.821%	1.821%		1.05	25.25	24.99