

Euronext Dublin - Daily Bond Index Report

Tuesday 16 July, 2019



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

Bond Indices Performance

Index	Close Value 16-Jul-2019	Previous Close Value 15-Jul-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.63	117.42	0.181%	-0.14%	-0.14%	4.08%	17.63%	7.69	7.66	0.39
All Bond Index (Return)	212.09	211.70	0.186%	-0.02%	-0.02%	3.62%	112.09%	7.69	7.66	0.39
Under 3 Bond Index (Clean)	79.32	79.32	0.000%	-0.20%	-0.20%	-2.32%	-20.68%	1.17	1.18	-0.56
Under 3 Bond Index (Return)	140.38	140.36	0.010%	-0.01%	-0.01%	-1.39%	40.38%	1.17	1.18	-0.56
Under 5 Bond Index (Clean)	93.83	93.82	0.020%	-0.23%	-0.23%	-1.32%	-6.17%	2.28	2.28	-0.44
Under 5 Bond Index (Return)	167.10	167.05	0.029%	-0.07%	-0.07%	-0.79%	67.10%	2.28	2.28	-0.44
Under 10 Bond Index (Clean)	108.37	108.30	0.063%	-0.21%	-0.21%	0.79%	8.37%	4.34	4.35	-0.16
Under 10 Bond Index (Return)	191.78	191.65	0.070%	-0.07%	-0.07%	0.43%	91.78%	4.34	4.35	-0.16
5 Plus Bond Index (Clean)	139.86	139.46	0.283%	-0.08%	-0.08%	7.96%	39.86%	11.16	11.11	0.50
5 Plus Bond Index (Return)	250.24	249.53	0.287%	0.01%	0.01%	6.88%	150.24%	11.16	11.11	0.50
10 Plus Bond Index (Clean)	157.84	157.12	0.459%	0.03%	0.03%	12.64%	57.84%	15.63	15.52	0.75
10 Plus Bond Index (Return)	295.06	293.71	0.461%	0.11%	0.11%	12.00%	195.06%	15.63	15.52	0.75

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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	101.66	4.38	271	106.04	0.00	6,022	6,123	6386
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.85	1.10	89	104.95	0.00	10,600	11,008	11125
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.05	3.71	271	110.76	0.00	6,480	6,936	7177
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.52	0.27	123	103.79	0.00	6,828	7,068	7087
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.53	0.00	271	101.53	0.00	5,100	5,178	5178
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.08	1.26	118	117.34	0.00	7,006	8,132	8221
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.64	1.12	120	118.76	0.00	8,031	9,448	9538
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.05	1.85	125	133.90	0.00	11,490	15,173	15386
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.76	0.17	62	107.93	0.00	11,319	12,197	12216
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.50	0.15	62	107.65	0.00	8,322	8,946	8959
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	108.98	0.19	62	109.17	0.00	6,688	7,289	7301
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	122.81	0.41	62	123.22	0.00	9,402	11,546	11585
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.39	0.44	120	111.83	0.00	3,000	3,342	3355
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	109.84	0.22	62	110.06	0.00	4,400	4,833	4842
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	115.76	0.29	62	116.05	0.00	5,715	6,616	6632
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	124.29	0.81	148	125.10	0.00	8,596	10,684	10754
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	109.98	0.25	61	110.23	0.00	4,000	4,399	4409

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Bond Index Constituent

Clean Price Performance			Index Price 16-Jul-2019	Previous Index Price 15-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	101.66	101.68	-0.016%	-0.273%	-0.273%	-3.230%	-0.66	0.25	0.25
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.85	103.86	-0.011%	-0.213%	-0.213%	-2.456%	-0.60	0.75	0.76
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.05	107.05	0.000%	-0.247%	-0.247%	-2.639%	-0.59	1.21	1.21
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.52	103.49	0.028%	-0.078%	-0.078%	0.260%	-0.51	2.64	2.65
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.53	101.51	0.027%	-0.072%	-0.072%	1.145%	-0.47	3.25	3.27
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.08	116.04	0.035%	-0.276%	-0.276%	-0.512%	-0.43	3.47	3.49
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.64	117.56	0.071%	-0.342%	-0.342%	0.675%	-0.34	4.38	4.39
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.05	131.95	0.078%	-0.275%	-0.275%	1.054%	-0.23	5.05	5.06
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.76	107.66	0.087%	-0.233%	-0.233%	4.608%	-0.13	6.63	6.64
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.50	107.33	0.161%	-0.083%	-0.083%	7.443%	0.05	8.53	8.52
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.98	108.78	0.187%	-0.008%	-0.008%		0.18	9.38	9.36
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	122.81	122.60	0.177%	0.029%	0.029%	8.215%	0.26	9.77	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.39	111.14	0.225%	0.122%	0.122%	9.724%	0.35	10.88	10.84
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	109.84	109.44	0.363%	-0.190%	-0.190%	11.156%	0.56	12.78	12.71
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	115.76	115.25	0.440%	0.053%	0.053%	13.483%	0.75	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.29	123.40	0.720%	0.071%	0.071%	17.735%	0.93	20.78	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	109.98	109.02	0.879%	0.097%	0.097%		1.12	25.18	24.90

Return Price Performance			Index Price 16-Jul-2019	Previous Index Price 15-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	106.04	106.04	0.001%	0.012%	0.012%	-0.151%	-0.66	0.25	0.25
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.95	104.95	0.001%	0.000%	0.000%	-4.243%	-0.60	0.75	0.76
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.76	110.75	0.012%	-0.017%	-0.017%	-0.147%	-0.59	1.21	1.21
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.79	103.76	0.031%	-0.039%	-0.039%	-0.090%	-0.51	2.64	2.65
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.53	101.51	0.027%	-0.072%	-0.072%	1.145%	-0.47	3.25	3.27
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.34	117.29	0.044%	-0.109%	-0.109%	-1.972%	-0.43	3.47	3.49
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.76	118.67	0.079%	-0.198%	-0.198%	-0.625%	-0.34	4.38	4.39
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.90	133.79	0.088%	-0.073%	-0.073%	-0.788%	-0.23	5.05	5.06
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.93	107.83	0.090%	-0.188%	-0.188%	4.145%	-0.13	6.63	6.64
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.65	107.48	0.164%	-0.041%	-0.041%	6.997%	0.05	8.53	8.52
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.17	108.96	0.190%	0.041%	0.041%		0.18	9.38	9.36
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.22	123.00	0.182%	0.125%	0.125%	7.166%	0.26	9.77	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.83	111.58	0.228%	0.182%	0.182%	9.873%	0.35	10.88	10.84

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.06	109.66	0.366%	-0.132%	-0.132%	10.365%	0.56	12.78	12.71
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.05	115.53	0.443%	0.125%	0.125%	12.599%	0.75	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.10	124.21	0.721%	0.150%	0.150%	16.609%	0.93	20.78	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.23	109.27	0.880%	0.164%	0.164%		1.12	25.18	24.90