

Euronext Dublin - Daily Bond Index Report

Wednesday 17 July, 2019



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

Bond Indices Performance

Index	Close Value 17-Jul-2019	Previous Close Value 16-Jul-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.92	117.63	0.247%	0.11%	0.11%	4.34%	17.92%	7.70	7.68	0.36
All Bond Index (Return)	212.63	212.09	0.252%	0.24%	0.24%	3.88%	112.63%	7.70	7.68	0.36
Under 3 Bond Index (Clean)	79.33	79.32	0.001%	-0.20%	-0.20%	-2.32%	-20.68%	1.17	1.18	-0.57
Under 3 Bond Index (Return)	140.39	140.38	0.011%	0.00%	0.00%	-1.38%	40.39%	1.17	1.18	-0.57
Under 5 Bond Index (Clean)	93.88	93.83	0.050%	-0.18%	-0.18%	-1.27%	-6.12%	2.27	2.28	-0.47
Under 5 Bond Index (Return)	167.20	167.10	0.058%	-0.01%	-0.01%	-0.73%	67.20%	2.27	2.28	-0.47
Under 10 Bond Index (Clean)	108.52	108.37	0.143%	-0.06%	-0.06%	0.94%	8.52%	4.34	4.35	-0.19
Under 10 Bond Index (Return)	192.07	191.78	0.149%	0.08%	0.08%	0.58%	92.07%	4.34	4.35	-0.19
5 Plus Bond Index (Clean)	140.38	139.86	0.373%	0.30%	0.30%	8.36%	40.38%	11.17	11.12	0.46
5 Plus Bond Index (Return)	251.18	250.24	0.376%	0.39%	0.39%	7.28%	151.18%	11.17	11.12	0.46
10 Plus Bond Index (Clean)	158.62	157.84	0.494%	0.53%	0.53%	13.20%	58.62%	15.65	15.53	0.72
10 Plus Bond Index (Return)	296.53	295.06	0.497%	0.61%	0.61%	12.55%	196.53%	15.65	15.53	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	101.64	4.40	272	106.03	0.00	6,022	6,121	6386
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.84	1.11	90	104.95	0.00	10,600	11,007	11125
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.03	3.73	272	110.76	0.00	6,480	6,935	7177
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.58	0.27	124	103.85	0.00	6,828	7,072	7091
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.63	0.00	272	101.63	0.00	5,100	5,183	5183
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.19	1.27	119	117.46	0.00	7,006	8,140	8229
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.82	1.13	121	118.94	0.00	8,031	9,462	9552
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.29	1.86	126	134.15	0.00	11,490	15,200	15414
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.05	0.17	63	108.22	0.00	11,319	12,230	12249
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.83	0.16	63	107.99	0.00	8,322	8,973	8986
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.37	0.19	63	109.56	0.00	6,688	7,314	7327
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.27	0.41	63	123.68	0.00	9,402	11,589	11628
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.84	0.45	121	112.29	0.00	3,000	3,355	3369
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.39	0.22	63	110.61	0.00	4,400	4,857	4867
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.38	0.29	63	116.67	0.00	5,715	6,651	6668
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	124.97	0.82	149	125.79	0.00	8,596	10,743	10813
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	110.73	0.26	62	110.99	0.00	4,000	4,429	4439

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jul-2019	Previous Index Price 16-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	101.64	101.66	-0.027%	-0.299%	-0.299%	-3.255%	-0.62	0.25	0.25
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.84	103.85	-0.011%	-0.224%	-0.224%	-2.467%	-0.60	0.75	0.75
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.03	107.05	-0.015%	-0.262%	-0.262%	-2.654%	-0.59	1.20	1.21
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.58	103.52	0.058%	-0.020%	-0.020%	0.318%	-0.54	2.63	2.65
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.63	101.53	0.096%	0.024%	0.024%	1.241%	-0.50	3.25	3.27
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.19	116.08	0.096%	-0.180%	-0.180%	-0.417%	-0.46	3.47	3.49
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.82	117.64	0.147%	-0.196%	-0.196%	0.823%	-0.38	4.38	4.39
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.29	132.05	0.176%	-0.099%	-0.099%	1.232%	-0.26	5.04	5.06
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.05	107.76	0.270%	0.036%	0.036%	4.891%	-0.17	6.63	6.64
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.83	107.50	0.306%	0.223%	0.223%	7.772%	0.01	8.52	8.52
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.37	108.98	0.351%	0.342%	0.342%		0.14	9.37	9.36
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.27	122.81	0.372%	0.401%	0.401%	8.618%	0.22	9.76	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.84	111.39	0.409%	0.532%	0.532%	10.173%	0.31	10.88	10.85
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.39	109.84	0.504%	0.314%	0.314%	11.716%	0.52	12.78	12.71
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.38	115.76	0.534%	0.587%	0.587%	14.089%	0.72	15.69	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.97	124.29	0.547%	0.618%	0.618%	18.380%	0.90	20.80	20.61
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.73	109.98	0.682%	0.780%	0.780%		1.09	25.20	24.93

Return Price Performance			Index Price 17-Jul-2019	Previous Index Price 16-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	106.03	106.04	-0.010%	0.002%	0.002%	-0.161%	-0.62	0.25	0.25
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.95	104.95	0.001%	0.001%	0.001%	-4.242%	-0.60	0.75	0.75
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.76	110.76	-0.002%	-0.019%	-0.019%	-0.149%	-0.59	1.20	1.21
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.85	103.79	0.060%	0.020%	0.020%	-0.030%	-0.54	2.63	2.65
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.63	101.53	0.096%	0.024%	0.024%	1.241%	-0.50	3.25	3.27
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.46	117.34	0.104%	-0.005%	-0.005%	-1.870%	-0.46	3.47	3.49
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.94	118.76	0.153%	-0.045%	-0.045%	-0.473%	-0.38	4.38	4.39
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.15	133.90	0.185%	0.112%	0.112%	-0.605%	-0.26	5.04	5.06
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.22	107.93	0.272%	0.084%	0.084%	4.428%	-0.17	6.63	6.64
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.99	107.65	0.307%	0.266%	0.266%	7.326%	0.01	8.52	8.52
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.56	109.17	0.352%	0.393%	0.393%		0.14	9.37	9.36
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.68	123.22	0.376%	0.501%	0.501%	7.568%	0.22	9.76	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.29	111.83	0.411%	0.594%	0.594%	10.325%	0.31	10.88	10.85

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.61	110.06	0.506%	0.374%	0.374%	10.924%	0.52	12.78	12.71
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.67	116.05	0.536%	0.662%	0.662%	13.203%	0.72	15.69	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.79	125.10	0.548%	0.698%	0.698%	17.248%	0.90	20.80	20.61
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.99	110.23	0.684%	0.850%	0.850%		1.09	25.20	24.93