

Euronext Dublin - Daily Bond Index Report

Thursday 18 July, 2019



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

Bond Indices Performance

Index	Close Value 18-Jul-2019	Previous Close Value 17-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.92	117.92	0.002%	0.11%	0.11%	4.34%	17.92%	7.70	7.67	0.36
All Bond Index (Return)	212.64	212.63	0.008%	0.24%	0.24%	3.89%	112.64%	7.70	7.67	0.36
Under 3 Bond Index (Clean)	79.31	79.33	-0.019%	-0.22%	-0.22%	-2.33%	-20.69%	1.16	1.17	-0.58
Under 3 Bond Index (Return)	140.38	140.39	-0.009%	-0.01%	-0.01%	-1.39%	40.38%	1.16	1.17	-0.58
Under 5 Bond Index (Clean)	93.88	93.88	-0.006%	-0.18%	-0.18%	-1.28%	-6.13%	2.27	2.28	-0.48
Under 5 Bond Index (Return)	167.20	167.20	0.002%	-0.01%	-0.01%	-0.73%	67.20%	2.27	2.28	-0.48
Under 10 Bond Index (Clean)	108.53	108.52	0.005%	-0.06%	-0.06%	0.94%	8.53%	4.33	4.34	-0.20
Under 10 Bond Index (Return)	192.09	192.07	0.011%	0.09%	0.09%	0.59%	92.09%	4.33	4.34	-0.20
5 Plus Bond Index (Clean)	140.39	140.38	0.007%	0.30%	0.30%	8.37%	40.39%	11.16	11.11	0.46
5 Plus Bond Index (Return)	251.21	251.18	0.012%	0.40%	0.40%	7.30%	151.21%	11.16	11.11	0.46
10 Plus Bond Index (Clean)	158.62	158.62	-0.004%	0.52%	0.52%	13.20%	58.62%	15.64	15.52	0.72
10 Plus Bond Index (Return)	296.53	296.53	0.000%	0.61%	0.61%	12.55%	196.53%	15.64	15.52	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	101.59	4.41	273	106.00	0.00	6,022	6,118	6384
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.80	1.12	91	104.92	0.00	10,600	11,003	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.00	3.74	273	110.74	0.00	6,480	6,933	7175
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.64	0.27	125	103.91	0.00	6,828	7,076	7095
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.64	0.00	273	101.64	0.00	5,100	5,184	5184
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.18	1.28	120	117.47	0.00	7,006	8,140	8230
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.84	1.14	122	118.98	0.00	8,031	9,464	9555
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.31	1.88	127	134.19	0.00	11,490	15,203	15419
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.05	0.18	64	108.23	0.00	11,319	12,230	12250
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.86	0.16	64	108.02	0.00	8,322	8,976	8989
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.40	0.19	64	109.59	0.00	6,688	7,316	7329
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.30	0.42	64	123.72	0.00	9,402	11,592	11631
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.84	0.45	122	112.29	0.00	3,000	3,355	3369
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.42	0.23	64	110.64	0.00	4,400	4,858	4868
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.37	0.30	64	116.67	0.00	5,715	6,651	6668
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	124.92	0.82	150	125.74	0.00	8,596	10,738	10809
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	110.72	0.26	63	110.98	0.00	4,000	4,429	4439

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Bond Index Constituent

Clean Price Performance			Index Price 18-Jul-2019	Previous Index Price 17-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	101.59	101.64	-0.049%	-0.348%	-0.348%	-3.303%	-0.64	0.24	0.24
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.80	103.84	-0.039%	-0.263%	-0.263%	-2.505%	-0.60	0.74	0.74
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.00	107.03	-0.034%	-0.295%	-0.295%	-2.687%	-0.60	1.20	1.20
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.64	103.58	0.053%	0.033%	0.033%	0.371%	-0.56	2.62	2.64
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.64	101.63	0.013%	0.036%	0.036%	1.254%	-0.50	3.24	3.26
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.18	116.19	-0.003%	-0.184%	-0.184%	-0.420%	-0.47	3.46	3.48
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.84	117.82	0.023%	-0.173%	-0.173%	0.846%	-0.39	4.37	4.39
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.31	132.29	0.017%	-0.082%	-0.082%	1.250%	-0.27	5.04	5.05
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.05	108.05	0.006%	0.043%	0.043%	4.898%	-0.17	6.62	6.63
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.86	107.83	0.026%	0.249%	0.249%	7.800%	0.01	8.51	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.40	109.37	0.027%	0.370%	0.370%		0.14	9.37	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.30	123.27	0.022%	0.423%	0.423%	8.641%	0.22	9.76	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.84	111.84	0.001%	0.533%	0.533%	10.174%	0.31	10.87	10.84
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.42	110.39	0.024%	0.338%	0.338%	11.744%	0.52	12.77	12.71
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.37	116.38	-0.003%	0.583%	0.583%	14.085%	0.72	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.92	124.97	-0.043%	0.575%	0.575%	18.328%	0.90	20.79	20.60
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.72	110.73	-0.010%	0.770%	0.770%		1.09	25.19	24.92

Return Price Performance			Index Price 18-Jul-2019	Previous Index Price 17-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	106.00	106.03	-0.033%	-0.031%	-0.031%	-0.194%	-0.64	0.24	0.24
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.95	-0.028%	-0.027%	-0.027%	-4.268%	-0.60	0.74	0.74
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.74	110.76	-0.020%	-0.039%	-0.039%	-0.169%	-0.60	1.20	1.20
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.91	103.85	0.055%	0.075%	0.075%	0.025%	-0.56	2.62	2.64
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.64	101.63	0.013%	0.036%	0.036%	1.254%	-0.50	3.24	3.26
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.47	117.46	0.005%	0.000%	0.000%	-1.865%	-0.47	3.46	3.48
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.98	118.94	0.030%	-0.015%	-0.015%	-0.443%	-0.39	4.37	4.39
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.19	134.15	0.028%	0.140%	0.140%	-0.576%	-0.27	5.04	5.05
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.23	108.22	0.008%	0.092%	0.092%	4.437%	-0.17	6.62	6.63
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.02	107.99	0.029%	0.295%	0.295%	7.357%	0.01	8.51	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.59	109.56	0.030%	0.423%	0.423%		0.14	9.37	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.72	123.68	0.027%	0.528%	0.528%	7.597%	0.22	9.76	9.74
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.29	112.29	0.004%	0.598%	0.598%	10.329%	0.31	10.87	10.84

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.64	110.61	0.028%	0.402%	0.402%	10.955%	0.52	12.77	12.71
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.67	116.67	0.001%	0.663%	0.663%	13.204%	0.72	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.74	125.79	-0.038%	0.660%	0.660%	17.203%	0.90	20.79	20.60
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.98	110.99	-0.006%	0.843%	0.843%		1.09	25.19	24.92