

Euronext Dublin - Daily Bond Index Report

Wednesday 24 July, 2019



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

Bond Indices Performance

Index	Close Value 24-Jul-2019	Previous Close Value 23-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.12	117.90	0.193%	0.28%	0.28%	4.52%	18.12%	7.69	7.67	0.33
All Bond Index (Return)	213.08	212.66	0.197%	0.45%	0.45%	4.11%	113.08%	7.69	7.67	0.33
Under 3 Bond Index (Clean)	79.29	79.30	-0.010%	-0.25%	-0.25%	-2.36%	-20.71%	1.15	1.16	-0.60
Under 3 Bond Index (Return)	140.43	140.43	0.000%	0.02%	0.02%	-1.36%	40.43%	1.15	1.16	-0.60
Under 5 Bond Index (Clean)	93.90	93.89	0.004%	-0.16%	-0.16%	-1.25%	-6.10%	2.26	2.27	-0.51
Under 5 Bond Index (Return)	167.33	167.31	0.013%	0.07%	0.07%	-0.66%	67.33%	2.26	2.27	-0.51
Under 10 Bond Index (Clean)	108.64	108.57	0.069%	0.05%	0.05%	1.05%	8.64%	4.33	4.34	-0.23
Under 10 Bond Index (Return)	192.37	192.23	0.075%	0.24%	0.24%	0.74%	92.37%	4.33	4.34	-0.23
5 Plus Bond Index (Clean)	140.76	140.32	0.311%	0.56%	0.56%	8.65%	40.76%	11.16	11.11	0.44
5 Plus Bond Index (Return)	251.94	251.15	0.315%	0.69%	0.69%	7.61%	151.94%	11.16	11.11	0.44
10 Plus Bond Index (Clean)	159.12	158.36	0.483%	0.84%	0.84%	13.56%	59.12%	15.63	15.53	0.70
10 Plus Bond Index (Return)	297.55	296.11	0.486%	0.95%	0.95%	12.94%	197.55%	15.63	15.53	0.70

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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	101.52	4.51	279	106.03	0.00	6,022	6,114	6385
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.76	1.20	97	104.96	0.00	10,600	10,999	11126
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.96	3.82	279	110.78	0.00	6,480	6,931	7178
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.65	0.29	131	103.94	0.00	6,828	7,077	7097
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.74	0.00	279	101.74	0.00	5,100	5,189	5189
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.29	1.35	126	117.64	0.00	7,006	8,147	8242
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.95	1.19	128	119.14	0.00	8,031	9,473	9568
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.48	1.97	133	134.45	0.00	11,490	15,223	15449
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.29	0.19	70	108.48	0.00	11,319	12,257	12279
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.12	0.17	70	108.30	0.00	8,322	8,998	9012
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.72	0.21	70	109.93	0.00	6,688	7,338	7352
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.54	0.46	70	124.00	0.00	9,402	11,615	11658
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.16	0.47	128	112.63	0.00	3,000	3,365	3379
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.88	0.25	70	111.13	0.00	4,400	4,879	4890
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.84	0.33	70	117.16	0.00	5,715	6,678	6696
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	125.33	0.86	156	126.18	0.00	8,596	10,773	10846
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	111.17	0.28	69	111.45	0.00	4,000	4,447	4458

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jul-2019	Previous Index Price 23-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	101.52	101.53	-0.018%	-0.417%	-0.417%	-3.370%	-0.65	0.23	0.23
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.76	103.78	-0.014%	-0.299%	-0.299%	-2.540%	-0.63	0.73	0.73
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.96	106.97	-0.010%	-0.328%	-0.328%	-2.719%	-0.62	1.19	1.19
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.65	103.65	0.003%	0.049%	0.049%	0.387%	-0.57	2.61	2.63
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.74	101.73	0.007%	0.133%	0.133%	1.352%	-0.53	3.23	3.25
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.29	116.25	0.036%	-0.088%	-0.088%	-0.325%	-0.51	3.45	3.47
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.95	117.92	0.023%	-0.082%	-0.082%	0.938%	-0.42	4.36	4.38
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.48	132.37	0.085%	0.048%	0.048%	1.381%	-0.31	5.03	5.04
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.29	108.13	0.144%	0.261%	0.261%	5.127%	-0.21	6.61	6.62
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.12	107.91	0.197%	0.495%	0.495%	8.065%	-0.02	8.50	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.72	109.47	0.228%	0.670%	0.670%		0.10	9.36	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.54	123.32	0.180%	0.624%	0.624%	8.859%	0.20	9.75	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.16	111.92	0.214%	0.817%	0.817%	10.485%	0.29	10.86	10.83
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.88	110.47	0.372%	0.758%	0.758%	12.211%	0.48	12.76	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.84	116.26	0.501%	0.987%	0.987%	14.543%	0.69	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.33	124.39	0.752%	0.903%	0.903%	18.715%	0.89	20.79	20.60
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	111.17	110.14	0.931%	1.178%	1.178%		1.07	25.19	24.92

Return Price Performance			Index Price 24-Jul-2019	Previous Index Price 23-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	106.03	-0.002%	-0.006%	-0.006%	-0.169%	-0.65	0.23	0.23
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.96	104.96	-0.003%	0.010%	0.010%	-4.234%	-0.63	0.73	0.73
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.78	0.003%	0.004%	0.004%	-0.126%	-0.62	1.19	1.19
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.94	103.94	0.005%	0.104%	0.104%	0.054%	-0.57	2.61	2.63
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.74	101.73	0.007%	0.133%	0.133%	1.352%	-0.53	3.23	3.25
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.64	117.59	0.044%	0.149%	0.149%	-1.719%	-0.51	3.45	3.47
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.14	119.11	0.030%	0.122%	0.122%	-0.306%	-0.42	4.36	4.38
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.45	134.32	0.096%	0.334%	0.334%	-0.384%	-0.31	5.03	5.04
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.48	108.32	0.147%	0.326%	0.326%	4.681%	-0.21	6.61	6.62
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.30	108.08	0.200%	0.555%	0.555%	7.635%	-0.02	8.50	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.93	109.68	0.231%	0.740%	0.740%		0.10	9.36	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.00	123.77	0.185%	0.761%	0.761%	7.847%	0.20	9.75	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.63	112.39	0.216%	0.900%	0.900%	10.661%	0.29	10.86	10.83

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.13	110.71	0.374%	0.840%	0.840%	11.439%	0.48	12.76	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.16	116.58	0.504%	1.090%	1.090%	13.684%	0.69	15.68	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	126.18	125.24	0.752%	1.013%	1.013%	17.614%	0.89	20.79	20.60
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	111.45	110.42	0.932%	1.272%	1.272%		1.07	25.19	24.92