

Euronext Dublin - Daily Bond Index Report

Thursday 25 July, 2019



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

Bond Indices Performance

Index	Close Value 25-Jul-2019	Previous Close Value 24-Jul-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.82	118.12	-0.256%	0.03%	0.03%	4.25%	17.82%	7.67	7.64	0.36
All Bond Index (Return)	212.55	213.08	-0.247%	0.20%	0.20%	3.85%	112.55%	7.67	7.64	0.36
Under 3 Bond Index (Clean)	79.24	79.29	-0.061%	-0.31%	-0.31%	-2.42%	-20.76%	1.14	1.15	-0.58
Under 3 Bond Index (Return)	140.36	140.43	-0.048%	-0.02%	-0.02%	-1.40%	40.36%	1.14	1.15	-0.58
Under 5 Bond Index (Clean)	93.83	93.90	-0.073%	-0.23%	-0.23%	-1.33%	-6.17%	2.25	2.26	-0.49
Under 5 Bond Index (Return)	167.22	167.33	-0.063%	0.01%	0.01%	-0.72%	67.22%	2.25	2.26	-0.49
Under 10 Bond Index (Clean)	108.50	108.64	-0.132%	-0.08%	-0.08%	0.91%	8.50%	4.32	4.32	-0.21
Under 10 Bond Index (Return)	192.14	192.37	-0.123%	0.11%	0.11%	0.61%	92.14%	4.32	4.32	-0.21
5 Plus Bond Index (Clean)	140.23	140.76	-0.371%	0.19%	0.19%	8.25%	40.23%	11.13	11.08	0.47
5 Plus Bond Index (Return)	251.02	251.94	-0.364%	0.32%	0.32%	7.21%	151.02%	11.13	11.08	0.47
10 Plus Bond Index (Clean)	158.25	159.12	-0.546%	0.29%	0.29%	12.94%	58.25%	15.60	15.49	0.73
10 Plus Bond Index (Return)	295.94	297.55	-0.540%	0.41%	0.41%	12.33%	195.94%	15.60	15.49	0.73

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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	101.45	4.53	280	105.98	0.00	6,022	6,110	6383
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.70	1.21	98	104.90	0.00	10,600	10,992	11120
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.89	3.84	280	110.73	0.00	6,480	6,926	7175
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.60	0.29	132	103.89	0.00	6,828	7,074	7094
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.68	0.00	280	101.68	0.00	5,100	5,186	5186
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.17	1.36	127	117.53	0.00	7,006	8,139	8234
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.83	1.20	129	119.04	0.00	8,031	9,463	9560
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.27	1.98	134	134.25	0.00	11,490	15,198	15426
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.09	0.20	71	108.28	0.00	11,319	12,234	12256
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.87	0.18	71	108.05	0.00	8,322	8,977	8991
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.41	0.21	71	109.62	0.00	6,688	7,317	7331
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.14	0.47	71	123.60	0.00	9,402	11,577	11621
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.77	0.48	129	112.24	0.00	3,000	3,353	3367
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.43	0.25	71	110.69	0.00	4,400	4,859	4870
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.22	0.33	71	116.55	0.00	5,715	6,642	6661
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	124.39	0.86	157	125.25	0.00	8,596	10,693	10767
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	110.09	0.29	70	110.37	0.00	4,000	4,403	4415

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Bond Index Constituent

Clean Price Performance			Index Price 25-Jul-2019	Previous Index Price 24-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	101.45	101.52	-0.062%	-0.479%	-0.479%	-3.430%	-0.61	0.22	0.22
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.70	103.76	-0.065%	-0.363%	-0.363%	-2.603%	-0.59	0.72	0.72
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.89	106.96	-0.065%	-0.393%	-0.393%	-2.782%	-0.60	1.18	1.18
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.60	103.65	-0.047%	0.002%	0.002%	0.340%	-0.56	2.61	2.62
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.68	101.74	-0.058%	0.075%	0.075%	1.293%	-0.52	3.22	3.24
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.17	116.29	-0.104%	-0.192%	-0.192%	-0.429%	-0.49	3.44	3.46
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.83	117.95	-0.098%	-0.180%	-0.180%	0.839%	-0.40	4.35	4.37
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.27	132.48	-0.159%	-0.112%	-0.112%	1.219%	-0.29	5.02	5.03
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.09	108.29	-0.187%	0.074%	0.074%	4.931%	-0.18	6.60	6.61
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.87	108.12	-0.232%	0.262%	0.262%	7.814%	0.01	8.50	8.50
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.41	109.72	-0.288%	0.380%	0.380%		0.13	9.35	9.33
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.14	123.54	-0.330%	0.292%	0.292%	8.500%	0.23	9.74	9.71
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.77	112.16	-0.350%	0.464%	0.464%	10.098%	0.32	10.85	10.82
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.43	110.88	-0.401%	0.353%	0.353%	11.761%	0.52	12.75	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.22	116.84	-0.526%	0.456%	0.456%	13.940%	0.73	15.66	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.39	125.33	-0.743%	0.154%	0.154%	17.833%	0.92	20.76	20.57
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.09	111.17	-0.972%	0.195%	0.195%		1.11	25.15	24.87

Return Price Performance			Index Price 25-Jul-2019	Previous Index Price 24-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	105.98	106.03	-0.043%	-0.049%	-0.049%	-0.212%	-0.61	0.22	0.22
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.90	104.96	-0.052%	-0.043%	-0.043%	-4.284%	-0.59	0.72	0.72
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.73	110.78	-0.051%	-0.047%	-0.047%	-0.177%	-0.60	1.18	1.18
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.89	103.94	-0.045%	0.059%	0.059%	0.009%	-0.56	2.61	2.62
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.68	101.74	-0.058%	0.075%	0.075%	1.293%	-0.52	3.22	3.24
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.53	117.64	-0.094%	0.055%	0.055%	-1.810%	-0.49	3.44	3.46
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.04	119.14	-0.090%	0.032%	0.032%	-0.396%	-0.40	4.35	4.37
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.25	134.45	-0.147%	0.187%	0.187%	-0.530%	-0.29	5.02	5.03
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.28	108.48	-0.183%	0.142%	0.142%	4.489%	-0.18	6.60	6.61
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.05	108.30	-0.230%	0.324%	0.324%	7.388%	0.01	8.50	8.50
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.62	109.93	-0.285%	0.454%	0.454%		0.13	9.35	9.33
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.60	124.00	-0.323%	0.436%	0.436%	7.498%	0.23	9.74	9.71
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.24	112.63	-0.345%	0.552%	0.552%	10.279%	0.32	10.85	10.82

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.69	111.13	-0.397%	0.440%	0.440%	10.997%	0.52	12.75	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.55	117.16	-0.521%	0.563%	0.563%	13.091%	0.73	15.66	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.25	126.18	-0.734%	0.271%	0.271%	16.751%	0.92	20.76	20.57
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.37	111.45	-0.965%	0.294%	0.294%		1.11	25.15	24.87