

Euronext Dublin - Daily Bond Index Report



Thursday 22 August, 2019

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value 22-Aug-2019	Previous Close Value 21-Aug-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.37	119.96	-0.489%	1.12%	1.34%	5.62%	19.37%	7.73	7.72	0.18
All Bond Index (Return)	215.70	216.73	-0.478%	1.25%	1.68%	5.39%	115.70%	7.73	7.72	0.18
Under 3 Bond Index (Clean)	78.99	79.05	-0.078%	-0.23%	-0.62%	-2.73%	-21.01%	1.07	1.07	-0.61
Under 3 Bond Index (Return)	140.34	140.43	-0.066%	0.01%	-0.04%	-1.42%	40.34%	1.07	1.07	-0.61
Under 5 Bond Index (Clean)	93.70	93.81	-0.109%	-0.06%	-0.36%	-1.46%	-6.30%	2.17	2.18	-0.56
Under 5 Bond Index (Return)	167.42	167.58	-0.098%	0.14%	0.12%	-0.60%	67.42%	2.17	2.18	-0.56
Under 10 Bond Index (Clean)	108.78	109.02	-0.223%	0.24%	0.17%	1.17%	8.78%	4.25	4.27	-0.32
Under 10 Bond Index (Return)	193.02	193.43	-0.212%	0.40%	0.57%	1.08%	93.02%	4.25	4.27	-0.32
5 Plus Bond Index (Clean)	143.35	144.40	-0.723%	1.85%	2.42%	10.65%	43.35%	11.21	11.18	0.27
5 Plus Bond Index (Return)	256.92	258.77	-0.713%	1.95%	2.68%	9.73%	156.92%	11.21	11.18	0.27
10 Plus Bond Index (Clean)	164.26	166.07	-1.089%	3.16%	4.10%	17.22%	64.26%	15.70	15.63	0.49
10 Plus Bond Index (Return)	307.49	310.84	-1.079%	3.24%	4.33%	16.71%	207.49%	15.70	15.63	0.49

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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	100.95	4.98	308	105.93	0.00	6,022	6,080	6380
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.31	1.55	126	104.86	0.00	10,600	10,950	11115
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.53	4.22	308	110.75	0.00	6,480	6,903	7176
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.57	0.35	160	103.92	0.00	6,828	7,072	7096
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.92	0.00	308	101.92	0.00	5,100	5,198	5198
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.17	1.66	155	117.83	0.00	7,006	8,139	8255
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.04	1.46	157	119.50	0.00	8,031	9,480	9597
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.48	2.40	162	134.88	0.00	11,490	15,223	15498
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.85	0.27	99	109.12	0.00	11,319	12,320	12351
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.09	0.24	99	109.34	0.00	8,322	9,078	9099
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.03	0.30	99	111.32	0.00	6,688	7,425	7445
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.26	0.65	99	125.91	0.00	9,402	11,776	11837
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.09	0.58	157	114.67	0.00	3,000	3,423	3440
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.63	0.35	99	113.98	0.00	4,400	5,000	5015
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	120.58	0.46	99	121.04	0.00	5,715	6,891	6918
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	131.39	1.01	185	132.41	0.00	8,596	11,294	11382
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	118.01	0.40	98	118.41	0.00	4,000	4,720	4736

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Bond Index Constituent

Clean Price Performance			Index Price 22-Aug-2019	Previous Index Price 21-Aug-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	100.95	101.01	-0.057%	-0.423%	-0.970%	-3.906%	-0.62	0.15	0.15
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.31	103.37	-0.058%	-0.309%	-0.738%	-2.969%	-0.60	0.65	0.65
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.53	106.62	-0.083%	-0.277%	-0.732%	-3.113%	-0.66	1.10	1.11
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.57	103.70	-0.123%	0.121%	-0.028%	0.310%	-0.59	2.53	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.92	102.02	-0.106%	0.300%	0.304%	1.525%	-0.60	3.15	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.17	116.33	-0.137%	0.094%	-0.193%	-0.429%	-0.58	3.37	3.39
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.04	118.26	-0.188%	0.199%	-0.008%	1.013%	-0.50	4.27	4.30
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.48	132.79	-0.229%	0.152%	0.048%	1.381%	-0.38	4.94	4.96
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.85	109.14	-0.265%	0.601%	0.779%	5.669%	-0.30	6.53	6.55
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.09	109.71	-0.564%	0.890%	1.395%	9.032%	-0.14	8.42	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.03	111.64	-0.547%	1.205%	1.865%		-0.03	9.27	9.28
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.26	126.08	-0.651%	1.350%	2.020%	10.369%	0.04	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.09	114.90	-0.703%	1.690%	2.554%	12.388%	0.12	10.79	10.77
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.63	114.54	-0.801%	2.316%	3.256%	14.993%	0.29	12.70	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.58	121.80	-1.003%	3.003%	4.221%	18.211%	0.49	15.63	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.39	133.45	-1.539%	4.839%	5.787%	24.461%	0.66	20.84	20.70
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.01	120.17	-1.797%	6.109%	7.405%		0.83	25.31	25.10

Return Price Performance			Index Price 22-Aug-2019	Previous Index Price 21-Aug-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	105.93	105.97	-0.040%	-0.070%	-0.095%	-0.258%	-0.62	0.15	0.15
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.86	104.91	-0.046%	-0.047%	-0.086%	-4.325%	-0.60	0.65	0.65
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.82	-0.067%	0.005%	-0.030%	-0.160%	-0.66	1.10	1.11
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.92	104.05	-0.120%	0.168%	0.089%	0.039%	-0.59	2.53	2.54
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.92	102.02	-0.106%	0.300%	0.304%	1.525%	-0.60	3.15	3.16
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.83	117.98	-0.125%	0.293%	0.309%	-1.561%	-0.58	3.37	3.39
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.50	119.71	-0.178%	0.369%	0.423%	-0.007%	-0.50	4.27	4.30
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.88	135.17	-0.213%	0.392%	0.654%	-0.066%	-0.38	4.94	4.96
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.12	109.41	-0.261%	0.655%	0.916%	5.297%	-0.30	6.53	6.55
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.34	109.95	-0.561%	0.939%	1.520%	8.668%	-0.14	8.42	8.43
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.32	111.93	-0.543%	1.263%	2.014%		-0.03	9.27	9.28
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.91	126.72	-0.643%	1.461%	2.309%	9.502%	0.04	9.67	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.67	115.48	-0.696%	1.755%	2.728%	12.665%	0.12	10.79	10.77

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.98	114.89	-0.796%	2.380%	3.428%	14.299%	0.29	12.70	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.04	122.26	-0.995%	3.080%	4.435%	17.446%	0.49	15.63	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.41	134.45	-1.523%	4.901%	5.996%	23.417%	0.66	20.84	20.70
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.41	120.57	-1.787%	6.173%	7.598%		0.83	25.31	25.10