

Euronext Dublin - Daily Bond Index Report

Friday 20 September, 2019



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

Bond Indices Performance

Index	Close Value 20-Sep-2019	Previous Close Value 19-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.69	118.37	0.274%	-1.08%	0.77%	5.02%	18.69%	7.65	7.64	0.23
All Bond Index (Return)	214.89	214.29	0.277%	-0.94%	1.30%	4.99%	114.89%	7.65	7.64	0.23
Under 3 Bond Index (Clean)	78.63	78.63	-0.008%	-0.41%	-1.08%	-3.17%	-21.37%	0.99	0.99	-0.51
Under 3 Bond Index (Return)	140.14	140.13	0.003%	-0.18%	-0.18%	-1.56%	40.14%	0.99	0.99	-0.51
Under 5 Bond Index (Clean)	93.24	93.23	0.011%	-0.55%	-0.86%	-1.95%	-6.76%	2.09	2.10	-0.47
Under 5 Bond Index (Return)	167.03	167.00	0.019%	-0.35%	-0.11%	-0.83%	67.03%	2.09	2.10	-0.47
Under 10 Bond Index (Clean)	108.18	108.09	0.087%	-0.72%	-0.38%	0.62%	8.18%	4.23	4.24	-0.24
Under 10 Bond Index (Return)	192.38	192.20	0.093%	-0.56%	0.24%	0.74%	92.38%	4.23	4.24	-0.24
5 Plus Bond Index (Clean)	142.48	141.86	0.435%	-1.41%	1.80%	9.98%	42.48%	11.10	11.06	0.31
5 Plus Bond Index (Return)	255.73	254.62	0.436%	-1.30%	2.20%	9.22%	155.73%	11.10	11.06	0.31
10 Plus Bond Index (Clean)	163.27	162.13	0.706%	-1.90%	3.47%	16.52%	63.27%	15.61	15.53	0.53
10 Plus Bond Index (Return)	306.00	303.86	0.705%	-1.80%	3.82%	16.15%	206.00%	15.61	15.53	0.53

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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	100.42	5.45	337	105.86	0.00	6,022	6,047	6376
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.85	1.91	155	104.76	0.00	10,600	10,902	11105
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.95	4.62	337	110.57	0.00	6,480	6,865	7165
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.24	0.41	189	103.65	0.00	6,828	7,049	7077
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.57	0.00	337	101.57	0.00	5,100	5,180	5180
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.46	1.97	184	117.43	0.00	7,006	8,089	8227
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.32	1.73	186	119.05	0.00	8,031	9,422	9561
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.56	2.83	191	134.38	0.00	11,490	15,116	15441
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.27	0.35	128	108.62	0.00	11,319	12,255	12295
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.44	0.32	128	108.75	0.00	8,322	9,024	9050
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.41	0.39	128	110.80	0.00	7,688	8,488	8518
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.53	0.84	128	125.38	0.00	9,402	11,708	11787
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.46	0.69	186	114.15	0.00	3,000	3,404	3424
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.06	0.46	128	113.51	0.00	4,400	4,975	4995
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	120.33	0.60	128	120.93	0.00	5,715	6,877	6911
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	130.28	1.17	214	131.45	0.00	8,596	11,199	11299
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	117.06	0.52	127	117.58	0.00	4,000	4,682	4703

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Bond Index Constituent

Clean Price Performance			Index Price 20-Sep-2019	Previous Index Price 19-Sep-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	100.42	100.43	-0.017%	-0.395%	-1.496%	-4.417%	-0.40	0.07	0.07
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.85	102.86	-0.013%	-0.343%	-1.175%	-3.396%	-0.51	0.57	0.57
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.95	105.97	-0.012%	-0.474%	-1.267%	-3.635%	-0.55	1.02	1.03
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.24	103.22	0.016%	-0.472%	-0.354%	-0.017%	-0.50	2.45	2.46
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.57	101.53	0.034%	-0.546%	-0.036%	1.180%	-0.51	3.07	3.08
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.46	115.42	0.036%	-0.773%	-0.804%	-1.039%	-0.49	3.29	3.30
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.32	117.27	0.038%	-0.771%	-0.620%	0.395%	-0.42	4.19	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.56	131.43	0.098%	-0.902%	-0.650%	0.673%	-0.31	4.86	4.88
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.27	108.12	0.138%	-0.885%	0.244%	5.108%	-0.24	6.45	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.44	108.16	0.252%	-0.956%	0.786%	8.377%	-0.07	8.34	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.41	110.08	0.299%	-1.037%	1.301%		0.02	9.19	9.19
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.53	124.09	0.357%	-1.126%	1.430%	9.731%	0.08	9.59	9.58
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.46	113.03	0.378%	-1.191%	1.986%	11.766%	0.17	10.71	10.69
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.06	112.59	0.420%	-1.432%	2.740%	14.418%	0.32	12.61	12.57
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.33	119.44	0.743%	-1.600%	4.004%	17.965%	0.49	15.55	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.28	128.86	1.103%	-2.753%	4.890%	23.406%	0.70	20.73	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.06	115.75	1.127%	-3.160%	6.540%		0.86	25.20	24.99

Return Price Performance			Index Price 20-Sep-2019	Previous Index Price 19-Sep-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	105.86	105.86	-0.001%	-0.056%	-0.158%	-0.321%	-0.40	0.07	0.07
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.76	104.76	-0.002%	-0.092%	-0.179%	-4.414%	-0.51	0.57	0.57
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.57	110.57	0.000%	-0.197%	-0.190%	-0.319%	-0.55	1.02	1.03
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.65	103.63	0.017%	-0.427%	-0.176%	-0.226%	-0.50	2.45	2.46
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.57	101.53	0.034%	-0.546%	-0.036%	1.180%	-0.51	3.07	3.08
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.43	117.38	0.044%	-0.572%	-0.032%	-1.896%	-0.49	3.29	3.30
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.05	118.99	0.045%	-0.598%	0.042%	-0.386%	-0.42	4.19	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.38	134.24	0.107%	-0.655%	0.285%	-0.433%	-0.31	4.86	4.88
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.62	108.47	0.139%	-0.831%	0.455%	4.815%	-0.24	6.45	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.75	108.48	0.254%	-0.908%	0.978%	8.087%	-0.07	8.34	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.80	110.47	0.301%	-0.977%	1.531%		0.02	9.19	9.19
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.38	124.93	0.360%	-1.011%	1.876%	9.040%	0.08	9.59	9.58
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.15	113.72	0.378%	-1.118%	2.257%	12.149%	0.17	10.71	10.69

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.51	113.04	0.421%	-1.363%	3.006%	13.833%	0.32	12.61	12.57
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.93	120.03	0.742%	-1.514%	4.335%	17.333%	0.49	15.55	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.45	130.02	1.097%	-2.646%	5.232%	22.526%	0.70	20.73	20.59
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.58	116.27	1.125%	-3.078%	6.842%		0.86	25.20	24.99