

# Euronext Dublin - Daily Bond Index Report

Thursday 26 September, 2019



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

## Bond Indices Performance

Index	Close Value 26-Sep-2019	Previous Close Value 25-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.35	119.52	-0.141%	-0.54%	1.32%	5.60%	19.35%	7.69	7.68	0.16
All Bond Index (Return)	216.14	216.42	-0.133%	-0.36%	1.89%	5.60%	116.14%	7.69	7.68	0.16
Under 3 Bond Index (Clean)	78.59	78.61	-0.029%	-0.46%	-1.12%	-3.22%	-21.41%	0.97	0.98	-0.54
Under 3 Bond Index (Return)	140.16	140.19	-0.018%	-0.17%	-0.17%	-1.54%	40.16%	0.97	0.98	-0.54
Under 5 Bond Index (Clean)	93.25	93.28	-0.028%	-0.53%	-0.85%	-1.93%	-6.75%	2.08	2.09	-0.51
Under 5 Bond Index (Return)	167.14	167.17	-0.019%	-0.28%	-0.04%	-0.77%	67.14%	2.08	2.09	-0.51
Under 10 Bond Index (Clean)	108.36	108.44	-0.074%	-0.55%	-0.21%	0.79%	8.36%	4.21	4.23	-0.29
Under 10 Bond Index (Return)	192.79	192.91	-0.066%	-0.35%	0.45%	0.95%	92.79%	4.21	4.23	-0.29
5 Plus Bond Index (Clean)	143.73	144.03	-0.209%	-0.55%	2.69%	10.95%	43.73%	11.14	11.11	0.24
5 Plus Bond Index (Return)	258.03	258.55	-0.202%	-0.42%	3.12%	10.21%	158.03%	11.14	11.11	0.24
10 Plus Bond Index (Clean)	165.60	166.09	-0.291%	-0.50%	4.95%	18.18%	65.60%	15.66	15.59	0.44
10 Plus Bond Index (Return)	310.42	311.31	-0.286%	-0.38%	5.32%	17.83%	210.42%	15.66	15.59	0.44

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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	100.31	5.54	343	105.85	0.00	6,022	6,041	6375
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.78	1.99	161	104.77	0.00	10,600	10,895	11105
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.88	4.70	343	110.58	0.00	6,480	6,861	7165
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.28	0.43	195	103.71	0.00	6,828	7,052	7081
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.67	0.00	343	101.67	0.00	5,100	5,185	5185
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.53	2.03	190	117.56	0.00	7,006	8,094	8236
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.48	1.79	192	119.27	0.00	8,031	9,435	9578
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.75	2.92	197	134.67	0.00	11,490	15,139	15474
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.61	0.37	134	108.98	0.00	11,319	12,294	12335
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	109.01	0.33	134	109.34	0.00	8,322	9,071	9099
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	111.05	0.40	134	111.46	0.00	7,688	8,537	8569
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.33	0.88	134	126.21	0.00	9,402	11,783	11865
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.29	0.71	192	115.00	0.00	3,000	3,429	3450
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.34	0.48	134	114.82	0.00	4,400	5,031	5052
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.95	0.62	134	122.57	0.00	5,715	6,970	7005
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	133.05	1.21	220	134.25	0.00	8,596	11,437	11541
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	120.19	0.55	133	120.74	0.00	4,000	4,808	4829



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## Bond Index Constituent

Clean Price Performance			Index Price 26-Sep-2019	Previous Index Price 25-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	100.31	100.37	-0.057%	-0.501%	-1.601%	-4.519%	-0.34	0.05	0.05
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.78	102.82	-0.037%	-0.408%	-1.240%	-3.459%	-0.54	0.55	0.55
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.88	105.92	-0.035%	-0.541%	-1.333%	-3.700%	-0.57	1.00	1.01
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.28	103.27	0.013%	-0.426%	-0.308%	0.029%	-0.52	2.43	2.45
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.67	101.66	0.002%	-0.452%	0.058%	1.276%	-0.54	3.05	3.07
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.53	115.56	-0.031%	-0.718%	-0.749%	-0.984%	-0.52	3.27	3.29
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.48	117.53	-0.039%	-0.630%	-0.479%	0.537%	-0.47	4.18	4.20
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.75	131.86	-0.083%	-0.754%	-0.502%	0.823%	-0.36	4.85	4.86
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.61	108.72	-0.099%	-0.571%	0.561%	5.441%	-0.29	6.43	6.45
IE00BDHDPQ44	BDHDPQ4	0.9% Treasury Bond 2028	109.01	109.21	-0.181%	-0.434%	1.318%	8.949%	-0.14	8.33	8.34
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.05	111.27	-0.195%	-0.461%	1.891%		-0.05	9.18	9.18
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.33	125.61	-0.229%	-0.496%	2.076%	10.430%	0.01	9.58	9.58
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.29	114.57	-0.243%	-0.466%	2.734%	12.586%	0.10	10.69	10.68
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.34	114.58	-0.212%	-0.314%	3.905%	15.716%	0.23	12.60	12.58
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.95	122.29	-0.280%	-0.276%	5.404%	19.552%	0.41	15.55	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.05	133.53	-0.362%	-0.684%	7.122%	26.032%	0.59	20.78	20.65
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.19	120.68	-0.409%	-0.571%	9.389%		0.76	25.27	25.08

Return Price Performance			Index Price 26-Sep-2019	Previous Index Price 25-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	105.85	105.89	-0.039%	-0.065%	-0.168%	-0.330%	-0.34	0.05	0.05
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.77	104.79	-0.025%	-0.085%	-0.172%	-4.408%	-0.54	0.55	0.55
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.58	110.60	-0.021%	-0.186%	-0.179%	-0.308%	-0.57	1.00	1.01
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.71	103.70	0.014%	-0.368%	-0.117%	-0.167%	-0.52	2.43	2.45
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.67	101.66	0.002%	-0.452%	0.058%	1.276%	-0.54	3.05	3.07
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.56	117.58	-0.021%	-0.463%	0.077%	-1.790%	-0.52	3.27	3.29
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.27	119.31	-0.031%	-0.412%	0.229%	-0.200%	-0.47	4.18	4.20
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.67	134.76	-0.070%	-0.444%	0.498%	-0.222%	-0.36	4.85	4.86
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.98	109.09	-0.096%	-0.502%	0.788%	5.163%	-0.29	6.43	6.45
IE00BDHDPQ44	BDHDPQ4	0.9% Treasury Bond 2028	109.34	109.53	-0.179%	-0.373%	1.523%	8.671%	-0.14	8.33	8.34
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.46	111.67	-0.192%	-0.386%	2.137%		-0.05	9.18	9.18
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.21	126.49	-0.223%	-0.354%	2.552%	9.763%	0.01	9.58	9.58
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.00	115.28	-0.238%	-0.377%	3.023%	12.990%	0.10	10.69	10.68

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.82	115.06	-0.209%	-0.229%	4.190%	15.140%	0.23	12.60	12.58
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.57	122.91	-0.275%	-0.173%	5.756%	18.932%	0.41	15.55	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.25	134.73	-0.356%	-0.570%	7.476%	25.140%	0.59	20.78	20.65
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	120.74	121.22	-0.403%	-0.476%	9.710%		0.76	25.27	25.08