

Euronext Dublin - Daily Bond Index Report



Friday 4 October, 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 04-Oct-2019	Previous Close Value 03-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.18	119.23	-0.039%	-0.15%	-0.15%	5.46%	19.18%	8.01	8.00	0.17
All Bond Index (Return)	215.94	216.01	-0.032%	-0.12%	-0.12%	5.50%	115.94%	8.01	8.00	0.17
Under 3 Bond Index (Clean)	78.55	78.55	-0.009%	-0.06%	-0.06%	-3.27%	-21.45%	1.18	1.19	-0.57
Under 3 Bond Index (Return)	140.19	140.19	0.001%	-0.02%	-0.02%	-1.53%	40.19%	1.18	1.19	-0.57
Under 5 Bond Index (Clean)	93.22	93.23	-0.012%	-0.06%	-0.06%	-1.96%	-6.78%	2.32	2.33	-0.53
Under 5 Bond Index (Return)	167.20	167.20	-0.004%	-0.03%	-0.03%	-0.73%	67.20%	2.32	2.33	-0.53
Under 10 Bond Index (Clean)	108.32	108.35	-0.021%	-0.06%	-0.06%	0.75%	8.32%	4.48	4.49	-0.29
Under 10 Bond Index (Return)	192.81	192.84	-0.015%	-0.04%	-0.04%	0.97%	92.81%	4.48	4.49	-0.29
5 Plus Bond Index (Clean)	143.45	143.52	-0.053%	-0.19%	-0.19%	10.73%	43.45%	11.10	11.07	0.25
5 Plus Bond Index (Return)	257.62	257.75	-0.048%	-0.17%	-0.17%	10.03%	157.62%	11.10	11.07	0.25
10 Plus Bond Index (Clean)	165.02	165.15	-0.075%	-0.32%	-0.32%	17.77%	65.02%	15.62	15.55	0.46
10 Plus Bond Index (Return)	309.45	309.66	-0.070%	-0.30%	-0.30%	17.45%	209.45%	15.62	15.55	0.46

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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
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.70	2.08	169	104.78	0.00	10,600	10,886	11107
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.78	4.81	351	110.59	0.00	6,480	6,854	7166
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.31	0.45	203	103.76	0.00	6,828	7,054	7084
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.70	0.00	351	101.70	0.00	5,100	5,187	5187
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.50	2.12	198	117.61	0.00	7,006	8,092	8240
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.48	1.86	200	119.34	0.00	8,031	9,435	9584
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.66	3.03	205	134.69	0.00	11,490	15,128	15477
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.57	0.39	142	108.96	0.00	11,319	12,289	12333
IE00BDHDPQ44	BDHDPQ4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.98	0.35	142	109.33	0.00	8,322	9,069	9098
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.99	0.43	142	111.42	0.00	7,688	8,533	8565
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.09	0.93	142	126.03	0.00	9,402	11,760	11848
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.03	0.74	200	114.77	0.00	3,000	3,421	3443
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.08	0.51	142	114.59	0.00	4,400	5,019	5042
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.44	0.66	142	122.10	0.00	5,715	6,941	6978
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	132.50	1.25	228	133.75	0.00	8,596	11,390	11497
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	119.34	0.58	141	119.92	0.00	4,000	4,774	4797

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Bond Index Constituent

Clean Price Performance			Index Price 04-Oct-2019	Previous Index Price 03-Oct-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.70	102.70	-0.006%	-0.071%	-0.071%	-3.542%	-0.58	0.53	0.53
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.78	105.80	-0.014%	-0.077%	-0.077%	-3.790%	-0.59	0.98	0.99
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.31	103.32	-0.007%	-0.023%	-0.023%	0.055%	-0.55	2.41	2.42
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.70	101.71	-0.005%	-0.008%	-0.008%	1.312%	-0.56	3.03	3.04
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.50	115.51	-0.014%	-0.079%	-0.079%	-1.008%	-0.54	3.25	3.27
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.48	117.51	-0.021%	-0.066%	-0.066%	0.536%	-0.48	4.16	4.18
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	131.66	131.71	-0.035%	-0.113%	-0.113%	0.754%	-0.36	4.82	4.84
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.57	108.63	-0.051%	-0.064%	-0.064%	5.402%	-0.29	6.41	6.43
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.98	109.00	-0.019%	-0.030%	-0.030%	8.921%	-0.14	8.30	8.32
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.99	111.00	-0.013%	-0.039%	-0.039%		-0.04	9.16	9.16
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.09	125.12	-0.020%	-0.141%	-0.141%	10.223%	0.03	9.56	9.55
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.03	114.08	-0.040%	-0.193%	-0.193%	12.327%	0.12	10.67	10.66
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.08	114.14	-0.049%	-0.193%	-0.193%	15.451%	0.25	12.58	12.55
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.44	121.52	-0.063%	-0.292%	-0.292%	19.057%	0.43	15.53	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.50	132.66	-0.121%	-0.513%	-0.513%	25.510%	0.61	20.74	20.62
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.34	119.54	-0.170%	-0.576%	-0.576%		0.79	25.23	25.03

Return Price Performance			Index Price 04-Oct-2019	Previous Index Price 03-Oct-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.78	104.77	0.006%	-0.023%	-0.023%	-4.398%	-0.58	0.53	0.53
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.59	110.59	-0.002%	-0.024%	-0.024%	-0.299%	-0.59	0.98	0.99
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.76	103.76	-0.005%	-0.014%	-0.014%	-0.124%	-0.55	2.41	2.42
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.70	101.71	-0.005%	-0.008%	-0.008%	1.312%	-0.56	3.03	3.04
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.61	117.62	-0.003%	-0.041%	-0.041%	-1.741%	-0.54	3.25	3.27
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.34	119.36	-0.013%	-0.034%	-0.034%	-0.138%	-0.48	4.16	4.18
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.69	134.73	-0.024%	-0.068%	-0.068%	-0.202%	-0.36	4.82	4.84
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.96	109.02	-0.048%	-0.054%	-0.054%	5.145%	-0.29	6.41	6.43
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.33	109.35	-0.017%	-0.021%	-0.021%	8.663%	-0.14	8.30	8.32
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.42	111.43	-0.010%	-0.028%	-0.028%		-0.04	9.16	9.16
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.03	126.04	-0.014%	-0.119%	-0.119%	9.605%	0.03	9.56	9.55
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.77	114.81	-0.037%	-0.179%	-0.179%	12.761%	0.12	10.67	10.66
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.59	114.64	-0.045%	-0.180%	-0.180%	14.907%	0.25	12.58	12.55
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.10	122.18	-0.059%	-0.276%	-0.276%	18.477%	0.43	15.53	15.46

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.75	133.90	-0.116%	-0.492%	-0.492%	24.667%	0.61	20.74	20.62
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.92	120.12	-0.166%	-0.560%	-0.560%		0.79	25.23	25.03