

Euronext Dublin - Daily Bond Index Report

Thursday 10 October, 2019



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

Bond Indices Performance

Index	Close Value 10-Oct-2019	Previous Close Value 09-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.97	118.75	-0.655%	-1.16%	-1.16%	4.39%	17.97%	7.92	7.90	0.29
All Bond Index (Return)	213.85	215.23	-0.641%	-1.09%	-1.09%	4.48%	113.85%	7.92	7.90	0.29
Under 3 Bond Index (Clean)	78.46	78.52	-0.074%	-0.17%	-0.17%	-3.38%	-21.54%	1.17	1.17	-0.53
Under 3 Bond Index (Return)	140.12	140.20	-0.063%	-0.07%	-0.07%	-1.58%	40.12%	1.17	1.17	-0.53
Under 5 Bond Index (Clean)	93.01	93.16	-0.162%	-0.28%	-0.28%	-2.18%	-6.99%	2.30	2.31	-0.46
Under 5 Bond Index (Return)	166.91	167.16	-0.151%	-0.20%	-0.20%	-0.91%	66.91%	2.30	2.31	-0.46
Under 10 Bond Index (Clean)	107.77	108.19	-0.388%	-0.57%	-0.57%	0.24%	7.77%	4.45	4.46	-0.19
Under 10 Bond Index (Return)	191.93	192.66	-0.376%	-0.49%	-0.49%	0.51%	91.93%	4.45	4.46	-0.19
5 Plus Bond Index (Clean)	141.38	142.69	-0.921%	-1.63%	-1.63%	9.13%	41.38%	11.01	10.97	0.38
5 Plus Bond Index (Return)	254.01	256.34	-0.908%	-1.57%	-1.57%	8.49%	154.01%	11.01	10.97	0.38
10 Plus Bond Index (Clean)	161.54	163.55	-1.228%	-2.42%	-2.42%	15.28%	61.54%	15.52	15.42	0.59
10 Plus Bond Index (Return)	303.04	306.77	-1.216%	-2.37%	-2.37%	15.03%	203.04%	15.52	15.42	0.59

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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	102.61	2.16	175	104.77	0.00	10,600	10,877	11105
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.66	4.89	357	110.55	0.00	6,480	6,847	7163
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.17	0.46	209	103.63	0.00	6,828	7,044	7075
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.47	0.00	357	101.47	0.00	5,100	5,175	5175
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.14	2.18	204	117.32	0.00	7,006	8,067	8219
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.96	1.92	206	118.87	0.00	8,031	9,393	9547
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.87	3.12	211	133.99	0.00	11,490	15,037	15396
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.78	0.41	148	108.19	0.00	11,319	12,199	12245
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.93	0.37	148	108.30	0.00	8,322	8,982	9012
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.77	0.45	148	110.22	0.00	7,688	8,439	8473
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.61	0.97	148	124.58	0.00	9,402	11,621	11712
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.46	0.76	206	113.22	0.00	3,000	3,374	3397
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.14	0.53	148	112.67	0.00	4,400	4,934	4957
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.12	0.69	148	119.81	0.00	5,715	6,808	6847
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.71	1.28	234	129.99	0.00	8,596	11,064	11174
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	114.79	0.60	147	115.39	0.00	4,000	4,591	4616

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 10-Oct-2019	Previous Index Price 09-Oct-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.61	102.66	-0.048%	-0.157%	-0.157%	-3.625%	-0.58	0.51	0.51
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.66	105.74	-0.072%	-0.192%	-0.192%	-3.900%	-0.57	0.97	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.17	103.29	-0.115%	-0.161%	-0.161%	-0.082%	-0.50	2.40	2.41
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.47	101.66	-0.186%	-0.237%	-0.237%	1.080%	-0.48	3.01	3.03
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.14	115.40	-0.226%	-0.387%	-0.387%	-1.313%	-0.47	3.23	3.25
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.96	117.34	-0.328%	-0.512%	-0.512%	0.086%	-0.39	4.14	4.16
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.87	131.51	-0.489%	-0.715%	-0.715%	0.146%	-0.26	4.81	4.82
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.78	108.40	-0.573%	-0.794%	-0.794%	4.633%	-0.17	6.39	6.40
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.93	108.76	-0.762%	-0.993%	-0.993%	7.872%	-0.02	8.29	8.29
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.77	110.66	-0.808%	-1.137%	-1.137%		0.08	9.14	9.13
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.61	124.64	-0.831%	-1.327%	-1.327%	8.915%	0.15	9.53	9.52
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.46	113.45	-0.875%	-1.569%	-1.569%	10.779%	0.24	10.65	10.62
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.14	113.31	-1.036%	-1.891%	-1.891%	13.487%	0.38	12.55	12.51
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.12	120.57	-1.202%	-2.201%	-2.201%	16.778%	0.56	15.48	15.40
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.71	130.71	-1.529%	-3.356%	-3.356%	21.923%	0.75	20.65	20.49
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	114.79	117.13	-2.000%	-4.370%	-4.370%		0.94	25.08	24.85

Return Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 10-Oct-2019	Previous Index Price 09-Oct-2019	% Change	MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.77	104.80	-0.034%	-0.035%	-0.035%	-4.410%	-0.58	0.51	0.51
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.55	110.62	-0.057%	-0.060%	-0.060%	-0.334%	-0.57	0.97	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.63	103.74	-0.113%	-0.139%	-0.139%	-0.248%	-0.50	2.40	2.41
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.47	101.66	-0.186%	-0.237%	-0.237%	1.080%	-0.48	3.01	3.03
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.32	117.57	-0.213%	-0.289%	-0.289%	-1.985%	-0.47	3.23	3.25
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.87	119.25	-0.315%	-0.426%	-0.426%	-0.531%	-0.39	4.14	4.16
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.99	134.62	-0.467%	-0.591%	-0.591%	-0.725%	-0.26	4.81	4.82
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.19	108.80	-0.568%	-0.767%	-0.767%	4.395%	-0.17	6.39	6.40
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.30	109.12	-0.757%	-0.968%	-0.968%	7.634%	-0.02	8.29	8.29
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.22	111.11	-0.802%	-1.105%	-1.105%		0.08	9.14	9.13
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.58	125.61	-0.820%	-1.265%	-1.265%	8.347%	0.15	9.53	9.52
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.22	114.21	-0.866%	-1.527%	-1.527%	11.238%	0.24	10.65	10.62
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.67	113.84	-1.029%	-1.852%	-1.852%	12.982%	0.38	12.55	12.51
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.81	121.25	-1.192%	-2.152%	-2.152%	16.249%	0.56	15.48	15.40

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.99	131.99	-1.510%	-3.284%	-3.284%	21.169%	0.75	20.65	20.49
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.39	117.73	-1.987%	-4.315%	-4.315%		0.94	25.08	24.85