

# Euronext Dublin - Daily Bond Index Report

Tuesday 17 September, 2019



28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

| Index                        | Close Value<br>17-Sep-2019 | Previous Close<br>Value<br>16-Sep-2019 | % Change | Performance |        |        | Since Inception<br>30-June-04 | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|----------------------------------------|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |                                        |          | MTD         | QTD    | YTD    |                               |                      |                      |                      |
| All Bond Index (Clean)       | 118.27                     | 118.44                                 | -0.143%  | -1.44%      | 0.40%  | 4.65%  | 18.27%                        | 7.62                 | 7.60                 | 0.28                 |
| All Bond Index (Return)      | 214.08                     | 214.37                                 | -0.134%  | -1.31%      | 0.92%  | 4.60%  | 114.08%                       | 7.62                 | 7.60                 | 0.28                 |
| Under 3 Bond Index (Clean)   | 78.68                      | 78.70                                  | -0.027%  | -0.35%      | -1.01% | -3.11% | -21.32%                       | 1.00                 | 1.01                 | -0.52                |
| Under 3 Bond Index (Return)  | 140.19                     | 140.21                                 | -0.016%  | -0.15%      | -0.15% | -1.53% | 40.19%                        | 1.00                 | 1.01                 | -0.52                |
| Under 5 Bond Index (Clean)   | 93.30                      | 93.33                                  | -0.033%  | -0.48%      | -0.80% | -1.88% | -6.70%                        | 2.11                 | 2.11                 | -0.48                |
| Under 5 Bond Index (Return)  | 167.09                     | 167.13                                 | -0.023%  | -0.31%      | -0.07% | -0.80% | 67.09%                        | 2.11                 | 2.11                 | -0.48                |
| Under 10 Bond Index (Clean)  | 108.17                     | 108.23                                 | -0.048%  | -0.73%      | -0.38% | 0.61%  | 8.17%                         | 4.24                 | 4.25                 | -0.23                |
| Under 10 Bond Index (Return) | 192.33                     | 192.40                                 | -0.040%  | -0.59%      | 0.21%  | 0.71%  | 92.33%                        | 4.24                 | 4.25                 | -0.23                |
| 5 Plus Bond Index (Clean)    | 141.60                     | 141.89                                 | -0.209%  | -2.02%      | 1.17%  | 9.30%  | 41.60%                        | 11.05                | 11.01                | 0.37                 |
| 5 Plus Bond Index (Return)   | 254.12                     | 254.64                                 | -0.203%  | -1.93%      | 1.56%  | 8.54%  | 154.12%                       | 11.05                | 11.01                | 0.37                 |
| 10 Plus Bond Index (Clean)   | 161.36                     | 161.95                                 | -0.361%  | -3.04%      | 2.26%  | 15.15% | 61.36%                        | 15.56                | 15.47                | 0.60                 |
| 10 Plus Bond Index (Return)  | 302.41                     | 303.48                                 | -0.354%  | -2.95%      | 2.60%  | 14.78% | 202.41%                       | 15.56                | 15.47                | 0.60                 |

# Euronext Dublin - Daily Bond Index Report



Tuesday 17 September, 2019

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## 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           | 100.51      | 5.40    | 334          | 105.90      | 0.00 | 6,022              | 6,053               | 6378                |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 18-Apr-20     | 4.50%  | Annual           | 102.92      | 1.87    | 152          | 104.79      | 0.00 | 10,600             | 10,909              | 11108               |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 18-Oct-20     | 5.00%  | Annual           | 106.03      | 4.58    | 334          | 110.61      | 0.00 | 6,480              | 6,871               | 7167                |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 15-Mar-22     | 0.80%  | Annual           | 103.28      | 0.41    | 186          | 103.69      | 0.00 | 6,828              | 7,051               | 7079                |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022            | 18-Oct-22     | 0.00%  | Annual           | 101.59      | 0.00    | 334          | 101.59      | 0.00 | 5,100              | 5,181               | 5181                |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 20-Mar-23     | 3.90%  | Annual           | 115.54      | 1.93    | 181          | 117.47      | 0.00 | 7,006              | 8,095               | 8230                |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024         | 18-Mar-24     | 3.40%  | Annual           | 117.41      | 1.71    | 183          | 119.12      | 0.00 | 8,031              | 9,429               | 9566                |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 13-Mar-25     | 5.40%  | Annual           | 131.61      | 2.78    | 188          | 134.39      | 0.00 | 11,490             | 15,122              | 15442               |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 15-May-26     | 1.00%  | Annual           | 108.27      | 0.34    | 125          | 108.61      | 0.00 | 11,319             | 12,255              | 12294               |
| IE00BDHDPR44 | BDHDPR4 | 0.9% Treasury Bond 2028          | 15-May-28     | 0.90%  | Annual           | 108.18      | 0.31    | 125          | 108.49      | 0.00 | 8,322              | 9,002               | 9028                |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029          | 15-May-29     | 1.10%  | Annual           | 110.07      | 0.38    | 125          | 110.44      | 0.00 | 7,688              | 8,461               | 8490                |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 15-May-30     | 2.40%  | Annual           | 123.96      | 0.82    | 125          | 124.79      | 0.00 | 9,402              | 11,655              | 11732               |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031         | 18-Mar-31     | 1.35%  | Annual           | 112.88      | 0.68    | 183          | 113.55      | 0.00 | 3,000              | 3,386               | 3407                |
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033         | 15-May-33     | 1.30%  | Annual           | 112.20      | 0.45    | 125          | 112.65      | 0.00 | 4,400              | 4,937               | 4956                |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037          | 15-May-37     | 1.70%  | Annual           | 119.02      | 0.58    | 125          | 119.60      | 0.00 | 5,715              | 6,802               | 6836                |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045         | 18-Feb-45     | 2.00%  | Annual           | 127.83      | 1.16    | 211          | 128.98      | 0.00 | 8,596              | 10,988              | 11087               |
| IE00BH3SQB22 | BH3SQB2 | 1.5% Treasury Bond 2050          | 15-May-50     | 1.50%  | Annual           | 114.39      | 0.51    | 124          | 114.90      | 0.00 | 4,000              | 4,576               | 4596                |

# Euronext Dublin - Daily Bond Index Report

Tuesday 17 September, 2019



## Bond Constituent Index Weights

[illegible]

# Euronext Dublin - Daily Bond Index Report

Tuesday 17 September, 2019



28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Index Constituent

| Clean Price Performance |         |                                  |                            |                                        |          | Performance |         |         | Yield to | Macaulay | Modified |
|-------------------------|---------|----------------------------------|----------------------------|----------------------------------------|----------|-------------|---------|---------|----------|----------|----------|
| ISIN                    | SEDOL   | Bond Name                        | Index Price<br>17-Sep-2019 | Previous<br>Index Price<br>16-Sep-2019 | % Change | MTD         | QTD     | YTD     | Maturity | Duration | Duration |
| IE00B6089D15            | B6089D1 | 5.90 per cent Treasury Bond 2019 | 100.51                     | 100.53                                 | -0.021%  | -0.306%     | -1.408% | -4.331% | -0.44    | 0.08     | 0.08     |
| IE0034074488            | 3407448 | 4.50 per cent Treasury Bond 2020 | 102.92                     | 102.94                                 | -0.018%  | -0.278%     | -1.111% | -3.333% | -0.51    | 0.58     | 0.58     |
| IE00B60Z6194            | B60Z619 | 5.00 per cent Treasury Bond 2020 | 106.03                     | 106.05                                 | -0.017%  | -0.401%     | -1.195% | -3.564% | -0.55    | 1.03     | 1.04     |
| IE00BJ38CQ36            | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.28                     | 103.33                                 | -0.054%  | -0.432%     | -0.314% | 0.023%  | -0.51    | 2.46     | 2.48     |
| IE00BDHDPQ37            | BDHDPQ3 | 0% Treasury Bond 2022            | 101.59                     | 101.64                                 | -0.047%  | -0.524%     | -0.014% | 1.203%  | -0.51    | 3.08     | 3.10     |
| IE00B4S3JD47            | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 115.54                     | 115.59                                 | -0.043%  | -0.706%     | -0.738% | -0.973% | -0.49    | 3.30     | 3.32     |
| IE00B6X9ST99            | B6X9ST9 | 3.40% Treasury Bond 2024         | 117.41                     | 117.46                                 | -0.036%  | -0.688%     | -0.537% | 0.478%  | -0.43    | 4.21     | 4.23     |
| IE00B4TV0D44            | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 131.61                     | 131.68                                 | -0.059%  | -0.865%     | -0.613% | 0.711%  | -0.31    | 4.88     | 4.89     |
| IE00BV8C9418            | BV8C941 | 1.00 per cent Treasury Bond 2026 | 108.27                     | 108.30                                 | -0.030%  | -0.885%     | 0.244%  | 5.108%  | -0.23    | 6.46     | 6.47     |
| IE00BDHDP44             | BDHDP44 | 0.9% Treasury Bond 2028          | 108.18                     | 108.28                                 | -0.098%  | -1.193%     | 0.546%  | 8.119%  | -0.04    | 8.35     | 8.36     |
| IE00BH3SQ895            | BH3SQ89 | 1.1% Treasury Bond 2029          | 110.07                     | 110.17                                 | -0.099%  | -1.347%     | 0.984%  |         | 0.05     | 9.21     | 9.20     |
| IE00BJ38CR43            | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 123.96                     | 124.18                                 | -0.176%  | -1.578%     | 0.967%  | 9.230%  | 0.13     | 9.60     | 9.59     |
| IE00BFZRQ242            | BFZRQ24 | 1.35% Treasury Bond 2031         | 112.88                     | 113.12                                 | -0.212%  | -1.700%     | 1.461%  | 11.190% | 0.22     | 10.72    | 10.69    |
| IE00BFZRPZ02            | BFZRPZ0 | 1.30% Treasury Bond 2033         | 112.20                     | 112.50                                 | -0.262%  | -2.180%     | 1.959%  | 13.549% | 0.38     | 12.62    | 12.57    |
| IE00BV8C9B83            | BV8C9B8 | 1.7% Treasury Bond 2037          | 119.02                     | 119.41                                 | -0.327%  | -2.670%     | 2.874%  | 16.683% | 0.57     | 15.55    | 15.46    |
| IE00BV8C9186            | BV8C918 | 2.00% Treasury Bond 2045         | 127.83                     | 128.52                                 | -0.542%  | -4.583%     | 2.916%  | 21.083% | 0.79     | 20.69    | 20.53    |
| IE00BH3SQB22            | BH3SQB2 | 1.5% Treasury Bond 2050          | 114.39                     | 115.15                                 | -0.657%  | -5.367%     | 4.113%  |         | 0.96     | 25.14    | 24.90    |

| Return Price Performance |         |                                  |                            |                                        |          | Performance |         |         | Yield to | Macaulay | Modified |
|--------------------------|---------|----------------------------------|----------------------------|----------------------------------------|----------|-------------|---------|---------|----------|----------|----------|
| ISIN                     | SEDOL   | Bond Name                        | Index Price<br>17-Sep-2019 | Previous<br>Index Price<br>16-Sep-2019 | % Change | MTD         | QTD     | YTD     | Maturity | Duration | Duration |
| IE00B6089D15             | B6089D1 | 5.90 per cent Treasury Bond 2019 | 105.90                     | 105.91                                 | -0.006%  | -0.017%     | -0.120% | -0.282% | -0.44    | 0.08     | 0.08     |
| IE0034074488             | 3407448 | 4.50 per cent Treasury Bond 2020 | 104.79                     | 104.80                                 | -0.006%  | -0.062%     | -0.150% | -4.386% | -0.51    | 0.58     | 0.58     |
| IE00B60Z6194             | B60Z619 | 5.00 per cent Treasury Bond 2020 | 110.61                     | 110.61                                 | -0.004%  | -0.163%     | -0.156% | -0.286% | -0.55    | 1.03     | 1.04     |
| IE00BJ38CQ36             | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.69                     | 103.74                                 | -0.051%  | -0.392%     | -0.142% | -0.192% | -0.51    | 2.46     | 2.48     |
| IE00BDHDPQ37             | BDHDPQ3 | 0% Treasury Bond 2022            | 101.59                     | 101.64                                 | -0.047%  | -0.524%     | -0.014% | 1.203%  | -0.51    | 3.08     | 3.10     |
| IE00B4S3JD47             | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 117.47                     | 117.51                                 | -0.033%  | -0.533%     | 0.006%  | -1.859% | -0.49    | 3.30     | 3.32     |
| IE00B6X9ST99             | B6X9ST9 | 3.40% Treasury Bond 2024         | 119.12                     | 119.15                                 | -0.027%  | -0.539%     | 0.102%  | -0.326% | -0.43    | 4.21     | 4.23     |
| IE00B4TV0D44             | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 134.39                     | 134.45                                 | -0.048%  | -0.652%     | 0.288%  | -0.430% | -0.31    | 4.88     | 4.89     |
| IE00BV8C9418             | BV8C941 | 1.00 per cent Treasury Bond 2026 | 108.61                     | 108.64                                 | -0.028%  | -0.838%     | 0.448%  | 4.807%  | -0.23    | 6.46     | 6.47     |
| IE00BDHDP44              | BDHDP44 | 0.9% Treasury Bond 2028          | 108.49                     | 108.59                                 | -0.096%  | -1.150%     | 0.731%  | 7.823%  | -0.04    | 8.35     | 8.36     |
| IE00BH3SQ895             | BH3SQ89 | 1.1% Treasury Bond 2029          | 110.44                     | 110.55                                 | -0.095%  | -1.294%     | 1.206%  |         | 0.05     | 9.21     | 9.20     |
| IE00BJ38CR43             | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 124.79                     | 125.00                                 | -0.170%  | -1.476%     | 1.397%  | 8.527%  | 0.13     | 9.60     | 9.59     |
| IE00BFZRQ242             | BFZRQ24 | 1.35% Treasury Bond 2031         | 113.55                     | 113.79                                 | -0.208%  | -1.634%     | 1.724%  | 11.564% | 0.22     | 10.72    | 10.69    |

# Euronext Dublin - Daily Bond Index Report

Tuesday 17 September, 2019



28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

|              |         |                          |        |        |         |         |        |         |      |       |       |
|--------------|---------|--------------------------|--------|--------|---------|---------|--------|---------|------|-------|-------|
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033 | 112.65 | 112.94 | -0.259% | -2.118% | 2.218% | 12.961% | 0.38 | 12.62 | 12.57 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037  | 119.60 | 119.99 | -0.322% | -2.591% | 3.194% | 16.051% | 0.57 | 15.55 | 15.46 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 128.98 | 129.67 | -0.534% | -4.475% | 3.255% | 20.225% | 0.79 | 20.69 | 20.53 |
| IE00BH3SQB22 | BH3SQB2 | 1.5% Treasury Bond 2050  | 114.90 | 115.65 | -0.649% | -5.285% | 4.409% |         | 0.96 | 25.14 | 24.90 |