

# Euronext Dublin - Daily Bond Index Report

Wednesday 18 September, 2019



28 Anglesea Street  
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## Bond Indices Performance

| Index                        | Close Value<br>18-Sep-2019 | Previous Close<br>Value<br>17-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)       | 118.65                     | 118.27                                 | 0.322%   | -1.12%      | 0.73%  | 4.98%  | 18.65%                        | 7.65                 | 7.63                 | 0.24                 |
| All Bond Index (Return)      | 214.78                     | 214.08                                 | 0.325%   | -0.99%      | 1.25%  | 4.93%  | 114.78%                       | 7.65                 | 7.63                 | 0.24                 |
| Under 3 Bond Index (Clean)   | 78.68                      | 78.68                                  | -0.003%  | -0.35%      | -1.01% | -3.11% | -21.32%                       | 1.00                 | 1.00                 | -0.53                |
| Under 3 Bond Index (Return)  | 140.20                     | 140.19                                 | 0.008%   | -0.14%      | -0.14% | -1.52% | 40.20%                        | 1.00                 | 1.00                 | -0.53                |
| Under 5 Bond Index (Clean)   | 93.32                      | 93.30                                  | 0.019%   | -0.46%      | -0.78% | -1.86% | -6.68%                        | 2.10                 | 2.11                 | -0.49                |
| Under 5 Bond Index (Return)  | 167.14                     | 167.09                                 | 0.028%   | -0.28%      | -0.04% | -0.77% | 67.14%                        | 2.10                 | 2.11                 | -0.49                |
| Under 10 Bond Index (Clean)  | 108.27                     | 108.17                                 | 0.088%   | -0.64%      | -0.30% | 0.70%  | 8.27%                         | 4.24                 | 4.25                 | -0.25                |
| Under 10 Bond Index (Return) | 192.51                     | 192.33                                 | 0.094%   | -0.49%      | 0.30%  | 0.81%  | 92.51%                        | 4.24                 | 4.25                 | -0.25                |
| 5 Plus Bond Index (Clean)    | 142.32                     | 141.60                                 | 0.508%   | -1.53%      | 1.68%  | 9.86%  | 42.32%                        | 11.09                | 11.05                | 0.32                 |
| 5 Plus Bond Index (Return)   | 255.41                     | 254.12                                 | 0.510%   | -1.43%      | 2.08%  | 9.09%  | 155.41%                       | 11.09                | 11.05                | 0.32                 |
| 10 Plus Bond Index (Clean)   | 162.76                     | 161.36                                 | 0.868%   | -2.20%      | 3.15%  | 16.15% | 62.76%                        | 15.60                | 15.52                | 0.55                 |
| 10 Plus Bond Index (Return)  | 305.03                     | 302.41                                 | 0.867%   | -2.11%      | 3.49%  | 15.78% | 205.03%                       | 15.60                | 15.52                | 0.55                 |

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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           | 100.49      | 5.42    | 335          | 105.90      | 0.00 | 6,022              | 6,052               | 6378                |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 18-Apr-20     | 4.50%  | Annual           | 102.91      | 1.89    | 153          | 104.80      | 0.00 | 10,600             | 10,909              | 11109               |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 18-Oct-20     | 5.00%  | Annual           | 106.02      | 4.59    | 335          | 110.61      | 0.00 | 6,480              | 6,870               | 7167                |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 15-Mar-22     | 0.80%  | Annual           | 103.30      | 0.41    | 187          | 103.71      | 0.00 | 6,828              | 7,053               | 7081                |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022            | 18-Oct-22     | 0.00%  | Annual           | 101.63      | 0.00    | 335          | 101.63      | 0.00 | 5,100              | 5,183               | 5183                |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 20-Mar-23     | 3.90%  | Annual           | 115.58      | 1.95    | 182          | 117.52      | 0.00 | 7,006              | 8,097               | 8234                |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024         | 18-Mar-24     | 3.40%  | Annual           | 117.49      | 1.71    | 184          | 119.21      | 0.00 | 8,031              | 9,436               | 9573                |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 13-Mar-25     | 5.40%  | Annual           | 131.73      | 2.80    | 189          | 134.52      | 0.00 | 11,490             | 15,136              | 15457               |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 15-May-26     | 1.00%  | Annual           | 108.41      | 0.35    | 126          | 108.76      | 0.00 | 11,319             | 12,271              | 12310               |
| IE00BDHDPR44 | BDHDPR4 | 0.9% Treasury Bond 2028          | 15-May-28     | 0.90%  | Annual           | 108.46      | 0.31    | 126          | 108.77      | 0.00 | 8,322              | 9,026               | 9051                |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029          | 15-May-29     | 1.10%  | Annual           | 110.36      | 0.38    | 126          | 110.74      | 0.00 | 7,688              | 8,484               | 8514                |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 15-May-30     | 2.40%  | Annual           | 124.40      | 0.83    | 126          | 125.23      | 0.00 | 9,402              | 11,695              | 11773               |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031         | 18-Mar-31     | 1.35%  | Annual           | 113.31      | 0.68    | 184          | 113.99      | 0.00 | 3,000              | 3,399               | 3420                |
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033         | 15-May-33     | 1.30%  | Annual           | 112.95      | 0.45    | 126          | 113.40      | 0.00 | 4,400              | 4,970               | 4990                |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037          | 15-May-37     | 1.70%  | Annual           | 119.96      | 0.59    | 126          | 120.55      | 0.00 | 5,715              | 6,856               | 6890                |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045         | 18-Feb-45     | 2.00%  | Annual           | 129.55      | 1.16    | 212          | 130.71      | 0.00 | 8,596              | 11,136              | 11236               |
| IE00BH3SQB22 | BH3SQB2 | 1.5% Treasury Bond 2050          | 15-May-50     | 1.50%  | Annual           | 116.36      | 0.51    | 125          | 116.88      | 0.00 | 4,000              | 4,655               | 4675                |

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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<br>18-Sep-2019 | Previous Index Price<br>17-Sep-2019 | % Change | MTD         | QTD     | YTD     |                   |                   |                   |
| IE00B6089D15            | B6089D1 | 5.90 per cent Treasury Bond 2019 | 100.49                     | 100.51                              | -0.018%  | -0.323%     | -1.425% | -4.348% | -0.43             | 0.08              | 0.08              |
| IE0034074488            | 3407448 | 4.50 per cent Treasury Bond 2020 | 102.91                     | 102.92                              | -0.004%  | -0.282%     | -1.115% | -3.337% | -0.53             | 0.58              | 0.58              |
| IE00B60Z6194            | B60Z619 | 5.00 per cent Treasury Bond 2020 | 106.02                     | 106.03                              | -0.007%  | -0.408%     | -1.201% | -3.571% | -0.56             | 1.03              | 1.04              |
| IE00BJ38CQ36            | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.30                     | 103.28                              | 0.017%   | -0.415%     | -0.296% | 0.041%  | -0.52             | 2.46              | 2.47              |
| IE00BDHDPQ37            | BDHDPQ3 | 0% Treasury Bond 2022            | 101.63                     | 101.59                              | 0.036%   | -0.488%     | 0.023%  | 1.240%  | -0.52             | 3.08              | 3.09              |
| IE00B4S3JD47            | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 115.58                     | 115.54                              | 0.035%   | -0.672%     | -0.704% | -0.939% | -0.50             | 3.30              | 3.31              |
| IE00B6X9ST99            | B6X9ST9 | 3.40% Treasury Bond 2024         | 117.49                     | 117.41                              | 0.066%   | -0.622%     | -0.471% | 0.545%  | -0.45             | 4.21              | 4.22              |
| IE00B4TV0D44            | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 131.73                     | 131.61                              | 0.091%   | -0.774%     | -0.523% | 0.803%  | -0.33             | 4.87              | 4.89              |
| IE00BV8C9418            | BV8C941 | 1.00 per cent Treasury Bond 2026 | 108.41                     | 108.27                              | 0.130%   | -0.756%     | 0.374%  | 5.245%  | -0.25             | 6.46              | 6.47              |
| IE00BDHDP44             | BDHDP44 | 0.9% Treasury Bond 2028          | 108.46                     | 108.18                              | 0.259%   | -0.937%     | 0.806%  | 8.398%  | -0.07             | 8.35              | 8.36              |
| IE00BH3SQ895            | BH3SQ89 | 1.1% Treasury Bond 2029          | 110.36                     | 110.07                              | 0.272%   | -1.079%     | 1.258%  |         | 0.03              | 9.20              | 9.20              |
| IE00BJ38CR43            | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 124.40                     | 123.96                              | 0.349%   | -1.234%     | 1.319%  | 9.612%  | 0.10              | 9.60              | 9.59              |
| IE00BFZRQ242            | BFZRQ24 | 1.35% Treasury Bond 2031         | 113.31                     | 112.88                              | 0.381%   | -1.325%     | 1.847%  | 11.614% | 0.18              | 10.72             | 10.70             |
| IE00BFZRPZ02            | BFZRPZ0 | 1.30% Treasury Bond 2033         | 112.95                     | 112.20                              | 0.672%   | -1.523%     | 2.644%  | 14.312% | 0.33              | 12.62             | 12.58             |
| IE00BV8C9B83            | BV8C9B8 | 1.7% Treasury Bond 2037          | 119.96                     | 119.02                              | 0.792%   | -1.899%     | 3.689%  | 17.607% | 0.51              | 15.56             | 15.48             |
| IE00BV8C9186            | BV8C918 | 2.00% Treasury Bond 2045         | 129.55                     | 127.83                              | 1.346%   | -3.299%     | 4.301%  | 22.712% | 0.72              | 20.73             | 20.58             |
| IE00BH3SQB22            | BH3SQB2 | 1.5% Treasury Bond 2050          | 116.36                     | 114.39                              | 1.724%   | -3.735%     | 5.908%  |         | 0.89              | 25.19             | 24.97             |

| Return Price Performance |         |                                  |                            |                                     |          | Performance |         |         | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|----------------------------------|----------------------------|-------------------------------------|----------|-------------|---------|---------|-------------------|-------------------|-------------------|
| ISIN                     | SEDOL   | Bond Name                        | Index Price<br>18-Sep-2019 | Previous Index Price<br>17-Sep-2019 | % Change | MTD         | QTD     | YTD     |                   |                   |                   |
| IE00B6089D15             | B6089D1 | 5.90 per cent Treasury Bond 2019 | 105.90                     | 105.90                              | -0.001%  | -0.018%     | -0.121% | -0.283% | -0.43             | 0.08              | 0.08              |
| IE0034074488             | 3407448 | 4.50 per cent Treasury Bond 2020 | 104.80                     | 104.79                              | 0.008%   | -0.054%     | -0.142% | -4.379% | -0.53             | 0.58              | 0.58              |
| IE00B60Z6194             | B60Z619 | 5.00 per cent Treasury Bond 2020 | 110.61                     | 110.61                              | 0.006%   | -0.157%     | -0.150% | -0.279% | -0.56             | 1.03              | 1.04              |
| IE00BJ38CQ36             | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.71                     | 103.69                              | 0.019%   | -0.373%     | -0.122% | -0.172% | -0.52             | 2.46              | 2.47              |
| IE00BDHDPQ37             | BDHDPQ3 | 0% Treasury Bond 2022            | 101.63                     | 101.59                              | 0.036%   | -0.488%     | 0.023%  | 1.240%  | -0.52             | 3.08              | 3.09              |
| IE00B4S3JD47             | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 117.52                     | 117.47                              | 0.043%   | -0.491%     | 0.049%  | -1.817% | -0.50             | 3.30              | 3.31              |
| IE00B6X9ST99             | B6X9ST9 | 3.40% Treasury Bond 2024         | 119.21                     | 119.12                              | 0.073%   | -0.466%     | 0.175%  | -0.254% | -0.45             | 4.21              | 4.22              |
| IE00B4TV0D44             | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 134.52                     | 134.39                              | 0.100%   | -0.552%     | 0.389%  | -0.330% | -0.33             | 4.87              | 4.89              |
| IE00BV8C9418             | BV8C941 | 1.00 per cent Treasury Bond 2026 | 108.76                     | 108.61                              | 0.133%   | -0.707%     | 0.581%  | 4.946%  | -0.25             | 6.46              | 6.47              |
| IE00BDHDP44              | BDHDP44 | 0.9% Treasury Bond 2028          | 108.77                     | 108.49                              | 0.261%   | -0.892%     | 0.994%  | 8.104%  | -0.07             | 8.35              | 8.36              |
| IE00BH3SQ895             | BH3SQ89 | 1.1% Treasury Bond 2029          | 110.74                     | 110.44                              | 0.273%   | -1.024%     | 1.483%  |         | 0.03              | 9.20              | 9.20              |
| IE00BJ38CR43             | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 125.23                     | 124.79                              | 0.353%   | -1.129%     | 1.754%  | 8.909%  | 0.10              | 9.60              | 9.59              |
| IE00BFZRQ242             | BFZRQ24 | 1.35% Treasury Bond 2031         | 113.99                     | 113.55                              | 0.383%   | -1.257%     | 2.113%  | 11.991% | 0.18              | 10.72             | 10.70             |

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|--------------|---------|--------------------------|--------|--------|--------|---------|--------|---------|------|-------|-------|
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033 | 113.40 | 112.65 | 0.673% | -1.459% | 2.906% | 13.721% | 0.33 | 12.62 | 12.58 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037  | 120.55 | 119.60 | 0.793% | -1.819% | 4.012% | 16.971% | 0.51 | 15.56 | 15.48 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 130.71 | 128.98 | 1.338% | -3.196% | 4.637% | 21.834% | 0.72 | 20.73 | 20.58 |
| IE00BH3SQB22 | BH3SQB2 | 1.5% Treasury Bond 2050  | 116.88 | 114.90 | 1.719% | -3.657% | 6.204% |         | 0.89 | 25.19 | 24.97 |