

# Euronext Dublin - Daily Bond Index Report

Monday 23 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 23-Sep-2019	Previous Close Value 20-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.14	118.69	0.376%	-0.71%	1.15%	5.42%	19.14%	7.68	7.67	0.19
All Bond Index (Return)	215.72	214.89	0.390%	-0.55%	1.70%	5.40%	115.72%	7.68	7.67	0.19
Under 3 Bond Index (Clean)	78.63	78.63	0.001%	-0.41%	-1.08%	-3.17%	-21.37%	0.99	0.99	-0.53
Under 3 Bond Index (Return)	140.18	140.14	0.034%	-0.15%	-0.15%	-1.53%	40.18%	0.99	0.99	-0.53
Under 5 Bond Index (Clean)	93.28	93.24	0.046%	-0.50%	-0.81%	-1.90%	-6.72%	2.09	2.10	-0.50
Under 5 Bond Index (Return)	167.15	167.03	0.071%	-0.28%	-0.04%	-0.76%	67.15%	2.09	2.10	-0.50
Under 10 Bond Index (Clean)	108.36	108.18	0.168%	-0.55%	-0.21%	0.79%	8.36%	4.23	4.24	-0.28
Under 10 Bond Index (Return)	192.74	192.38	0.188%	-0.37%	0.43%	0.93%	92.74%	4.23	4.24	-0.28
5 Plus Bond Index (Clean)	143.30	142.48	0.577%	-0.85%	2.38%	10.62%	43.30%	11.12	11.09	0.26
5 Plus Bond Index (Return)	257.23	255.73	0.587%	-0.73%	2.80%	9.86%	157.23%	11.12	11.09	0.26
10 Plus Bond Index (Clean)	164.66	163.27	0.853%	-1.06%	4.36%	17.51%	64.66%	15.64	15.57	0.47
10 Plus Bond Index (Return)	308.63	306.00	0.859%	-0.96%	4.71%	17.15%	208.63%	15.64	15.57	0.47

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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	100.40	5.50	340	105.89	0.00	6,022	6,046	6377
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.84	1.95	158	104.79	0.00	10,600	10,901	11108
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.95	4.66	340	110.61	0.00	6,480	6,865	7167
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.28	0.42	192	103.70	0.00	6,828	7,052	7080
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.65	0.00	340	101.65	0.00	5,100	5,184	5184
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.56	2.00	187	117.55	0.00	7,006	8,096	8236
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.48	1.76	189	119.24	0.00	8,031	9,435	9576
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.79	2.87	194	134.66	0.00	11,490	15,143	15472
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.58	0.36	131	108.94	0.00	11,319	12,290	12330
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.90	0.32	131	109.22	0.00	8,322	9,062	9089
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.95	0.40	131	111.35	0.00	7,688	8,530	8560
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.14	0.86	131	126.01	0.00	9,402	11,765	11846
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.09	0.70	189	114.79	0.00	3,000	3,423	3444
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.83	0.47	131	114.29	0.00	4,400	5,008	5029
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.30	0.61	131	121.91	0.00	5,715	6,932	6967
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	131.79	1.19	217	132.98	0.00	8,596	11,329	11431
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	118.79	0.53	130	119.33	0.00	4,000	4,752	4773



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## Bond Index Constituent

Clean Price Performance			Index Price 23-Sep-2019	Previous Index Price 20-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	100.40	100.42	-0.020%	-0.415%	-1.516%	-4.436%	-0.36	0.06	0.06
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.84	102.85	-0.009%	-0.352%	-1.184%	-3.405%	-0.52	0.56	0.57
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.95	105.95	-0.005%	-0.479%	-1.272%	-3.640%	-0.56	1.02	1.02
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.28	103.24	0.042%	-0.431%	-0.313%	0.024%	-0.52	2.45	2.46
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.65	101.57	0.076%	-0.471%	0.039%	1.257%	-0.53	3.06	3.08
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.56	115.46	0.082%	-0.691%	-0.723%	-0.957%	-0.51	3.28	3.30
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.48	117.32	0.142%	-0.629%	-0.479%	0.537%	-0.46	4.19	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.79	131.56	0.173%	-0.730%	-0.478%	0.848%	-0.35	4.86	4.88
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.58	108.27	0.284%	-0.604%	0.528%	5.406%	-0.28	6.44	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.90	108.44	0.428%	-0.533%	1.218%	8.841%	-0.12	8.34	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.95	110.41	0.488%	-0.554%	1.796%		-0.03	9.19	9.20
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.14	124.53	0.491%	-0.641%	1.928%	10.270%	0.03	9.59	9.59
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.09	113.46	0.559%	-0.639%	2.556%	12.390%	0.11	10.71	10.69
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.83	113.06	0.678%	-0.764%	3.436%	15.193%	0.27	12.61	12.58
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.30	120.33	0.806%	-0.807%	4.843%	18.916%	0.44	15.56	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.79	130.28	1.163%	-1.622%	6.110%	24.841%	0.64	20.76	20.63
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.79	117.06	1.481%	-1.726%	8.118%		0.81	25.25	25.05

Return Price Performance			Index Price 23-Sep-2019	Previous Index Price 20-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	105.89	105.86	0.027%	-0.028%	-0.131%	-0.294%	-0.36	0.06	0.06
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.79	104.76	0.028%	-0.064%	-0.152%	-4.388%	-0.52	0.56	0.57
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.61	110.57	0.033%	-0.164%	-0.157%	-0.287%	-0.56	1.02	1.02
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.70	103.65	0.048%	-0.379%	-0.128%	-0.178%	-0.52	2.45	2.46
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.65	101.57	0.076%	-0.471%	0.039%	1.257%	-0.53	3.06	3.08
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.55	117.43	0.108%	-0.464%	0.076%	-1.790%	-0.51	3.28	3.30
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.24	119.05	0.165%	-0.434%	0.207%	-0.222%	-0.46	4.19	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.66	134.38	0.202%	-0.454%	0.488%	-0.231%	-0.35	4.86	4.88
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.94	108.62	0.291%	-0.542%	0.747%	5.120%	-0.28	6.44	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.22	108.75	0.434%	-0.477%	1.416%	8.556%	-0.12	8.34	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.35	110.80	0.495%	-0.487%	2.033%		-0.03	9.19	9.20
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.01	125.38	0.502%	-0.513%	2.388%	9.588%	0.03	9.59	9.59
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.79	114.15	0.566%	-0.559%	2.835%	12.783%	0.11	10.71	10.69

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.29	113.51	0.685%	-0.686%	3.712%	14.613%	0.27	12.61	12.58
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.91	120.93	0.814%	-0.713%	5.184%	18.288%	0.44	15.56	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.98	131.45	1.165%	-1.512%	6.457%	23.953%	0.64	20.76	20.63
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.33	117.58	1.486%	-1.638%	8.430%		0.81	25.25	25.05