

Euronext Dublin - Daily Bond Index Report

Tuesday 24 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 24-Sep-2019	Previous Close Value 23-Sep-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	119.23	119.14	0.073%	-0.64%	1.22%	5.50%	19.23%	7.69	7.67	0.18
All Bond Index (Return)	215.89	215.72	0.078%	-0.48%	1.78%	5.48%	115.89%	7.69	7.67	0.18
Under 3 Bond Index (Clean)	78.62	78.63	-0.006%	-0.42%	-1.08%	-3.18%	-21.38%	0.98	0.99	-0.53
Under 3 Bond Index (Return)	140.19	140.18	0.004%	-0.15%	-0.15%	-1.52%	40.19%	0.98	0.99	-0.53
Under 5 Bond Index (Clean)	93.28	93.28	-0.003%	-0.50%	-0.82%	-1.90%	-6.72%	2.09	2.10	-0.50
Under 5 Bond Index (Return)	167.16	167.15	0.005%	-0.27%	-0.03%	-0.76%	67.16%	2.09	2.10	-0.50
Under 10 Bond Index (Clean)	108.37	108.36	0.009%	-0.54%	-0.20%	0.80%	8.37%	4.22	4.24	-0.28
Under 10 Bond Index (Return)	192.77	192.74	0.016%	-0.36%	0.44%	0.95%	92.77%	4.22	4.24	-0.28
5 Plus Bond Index (Clean)	143.47	143.30	0.120%	-0.73%	2.51%	10.75%	43.47%	11.13	11.10	0.25
5 Plus Bond Index (Return)	257.55	257.23	0.124%	-0.60%	2.93%	10.00%	157.55%	11.13	11.10	0.25
10 Plus Bond Index (Clean)	165.02	164.66	0.220%	-0.84%	4.59%	17.77%	65.02%	15.65	15.58	0.46
10 Plus Bond Index (Return)	309.32	308.63	0.223%	-0.74%	4.95%	17.41%	209.32%	15.65	15.58	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
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	100.38	5.51	341	105.90	0.00	6,022	6,046	6378
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	102.84	1.96	159	104.80	0.00	10,600	10,901	11109
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.93	4.67	341	110.60	0.00	6,480	6,864	7167
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.28	0.42	193	103.70	0.00	6,828	7,051	7080
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.65	0.00	341	101.65	0.00	5,100	5,184	5184
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.55	2.01	188	117.56	0.00	7,006	8,095	8236
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.49	1.77	190	119.26	0.00	8,031	9,436	9578
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.78	2.89	195	134.67	0.00	11,490	15,142	15474
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.60	0.36	132	108.97	0.00	11,319	12,293	12333
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.96	0.33	132	109.29	0.00	8,322	9,068	9095
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.99	0.40	132	111.39	0.00	7,688	8,533	8563
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	125.24	0.87	132	126.11	0.00	9,402	11,775	11856
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	114.20	0.70	190	114.90	0.00	3,000	3,426	3447
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	114.05	0.47	132	114.52	0.00	4,400	5,018	5039
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	121.57	0.62	132	122.18	0.00	5,715	6,948	6983
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	132.22	1.20	218	133.41	0.00	8,596	11,366	11468
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	119.31	0.54	131	119.85	0.00	4,000	4,772	4794

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 24-Sep-2019	Previous Index Price 23-Sep-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	100.38	100.40	-0.012%	-0.427%	-1.527%	-4.447%	-0.45	0.06	0.06
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.84	102.84	-0.002%	-0.354%	-1.186%	-3.407%	-0.54	0.56	0.56
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.93	105.95	-0.014%	-0.493%	-1.286%	-3.653%	-0.56	1.02	1.02
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.28	103.28	-0.003%	-0.434%	-0.316%	0.021%	-0.52	2.44	2.46
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.65	101.65	0.003%	-0.468%	0.042%	1.260%	-0.53	3.06	3.08
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.55	115.56	-0.006%	-0.697%	-0.729%	-0.963%	-0.52	3.28	3.30
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.49	117.48	0.007%	-0.623%	-0.472%	0.544%	-0.46	4.19	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.78	131.79	-0.003%	-0.733%	-0.481%	0.845%	-0.35	4.86	4.87
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.60	108.58	0.023%	-0.581%	0.551%	5.431%	-0.28	6.44	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.96	108.90	0.058%	-0.475%	1.276%	8.904%	-0.13	8.34	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.99	110.95	0.035%	-0.519%	1.831%		-0.04	9.19	9.19
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.24	125.14	0.078%	-0.563%	2.008%	10.356%	0.02	9.59	9.59
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.20	114.09	0.093%	-0.547%	2.651%	12.495%	0.11	10.70	10.69
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.05	113.83	0.200%	-0.565%	3.643%	15.424%	0.25	12.61	12.58
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	121.57	121.30	0.219%	-0.590%	5.073%	19.177%	0.43	15.56	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	132.22	131.79	0.324%	-1.303%	6.454%	25.245%	0.62	20.77	20.64
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.31	118.79	0.435%	-1.298%	8.589%		0.79	25.26	25.06

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 24-Sep-2019	Previous Index Price 23-Sep-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.90	105.89	0.004%	-0.025%	-0.127%	-0.290%	-0.45	0.06	0.06
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.80	104.79	0.010%	-0.054%	-0.142%	-4.379%	-0.54	0.56	0.56
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.60	110.61	-0.001%	-0.165%	-0.158%	-0.288%	-0.56	1.02	1.02
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.70	103.70	-0.001%	-0.379%	-0.129%	-0.179%	-0.52	2.44	2.46
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.65	101.65	0.003%	-0.468%	0.042%	1.260%	-0.53	3.06	3.08
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.56	117.55	0.003%	-0.461%	0.079%	-1.787%	-0.52	3.28	3.30
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.26	119.24	0.014%	-0.420%	0.221%	-0.208%	-0.46	4.19	4.21
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.67	134.66	0.008%	-0.446%	0.496%	-0.223%	-0.35	4.86	4.87
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.97	108.94	0.026%	-0.517%	0.773%	5.147%	-0.28	6.44	6.46
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	109.29	109.22	0.060%	-0.418%	1.476%	8.621%	-0.13	8.34	8.35
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	111.39	111.35	0.038%	-0.450%	2.072%		-0.04	9.19	9.19
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.11	126.01	0.083%	-0.430%	2.473%	9.679%	0.02	9.59	9.59
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.90	114.79	0.096%	-0.463%	2.934%	12.891%	0.11	10.70	10.69

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	114.52	114.29	0.202%	-0.486%	3.922%	14.845%	0.25	12.61	12.58
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.18	121.91	0.222%	-0.492%	5.418%	18.551%	0.43	15.56	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	133.41	132.98	0.326%	-1.192%	6.804%	24.357%	0.62	20.77	20.64
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	119.85	119.33	0.437%	-1.208%	8.903%		0.79	25.26	25.06