

# Euronext Dublin - Daily Bond Index Report

Monday 11 November, 2019



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## Bond Indices Performance

| Index                        | Close Value<br>11-Nov-2019 | Previous Close<br>Value<br>08-Nov-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)       | 117.20                     | 117.11                                 | 0.076%   | -1.16%      | -1.81% | 3.70%  | 17.20%                        | 7.88                 | 7.85                 | 0.35                 |
| All Bond Index (Return)      | 212.37                     | 212.17                                 | 0.093%   | -1.08%      | -1.77% | 3.76%  | 112.37%                       | 7.88                 | 7.85                 | 0.35                 |
| Under 3 Bond Index (Clean)   | 78.17                      | 78.17                                  | 0.005%   | -0.19%      | -0.54% | -3.74% | -21.83%                       | 1.41                 | 1.42                 | -0.46                |
| Under 3 Bond Index (Return)  | 138.49                     | 138.45                                 | 0.028%   | -0.11%      | -1.23% | -2.72% | 38.49%                        | 1.41                 | 1.42                 | -0.46                |
| Under 5 Bond Index (Clean)   | 92.60                      | 92.59                                  | 0.012%   | -0.29%      | -0.72% | -2.61% | -7.40%                        | 2.23                 | 2.24                 | -0.39                |
| Under 5 Bond Index (Return)  | 165.49                     | 165.44                                 | 0.036%   | -0.20%      | -1.04% | -1.75% | 65.49%                        | 2.23                 | 2.24                 | -0.39                |
| Under 10 Bond Index (Clean)  | 107.18                     | 107.15                                 | 0.025%   | -0.65%      | -1.12% | -0.32% | 7.18%                         | 4.38                 | 4.38                 | -0.12                |
| Under 10 Bond Index (Return) | 190.63                     | 190.54                                 | 0.045%   | -0.57%      | -1.17% | -0.18% | 90.63%                        | 4.38                 | 4.38                 | -0.12                |
| 5 Plus Bond Index (Clean)    | 140.29                     | 140.14                                 | 0.110%   | -1.62%      | -2.39% | 8.29%  | 40.29%                        | 10.90                | 10.85                | 0.43                 |
| 5 Plus Bond Index (Return)   | 252.47                     | 252.15                                 | 0.123%   | -1.55%      | -2.17% | 7.83%  | 152.47%                       | 10.90                | 10.85                | 0.43                 |
| 10 Plus Bond Index (Clean)   | 160.16                     | 159.87                                 | 0.181%   | -2.21%      | -3.26% | 14.30% | 60.16%                        | 15.16                | 15.06                | 0.63                 |
| 10 Plus Bond Index (Return)  | 300.87                     | 300.29                                 | 0.192%   | -2.14%      | -3.07% | 14.20% | 200.87%                       | 15.16                | 15.06                | 0.63                 |

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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           | 102.18      | 2.55    | 207          | 104.73      | 0.00 | 10,600             | 10,831              | 11101               |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 18-Oct-20     | 5.00%  | Annual           | 105.12      | 0.33    | 24           | 105.44      | 0.00 | 6,480              | 6,811               | 6832                |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 15-Mar-22     | 0.80%  | Annual           | 102.96      | 0.53    | 241          | 103.49      | 0.00 | 6,828              | 7,030               | 7066                |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022            | 18-Oct-22     | 0.00%  | Annual           | 101.25      | 0.00    | 24           | 101.25      | 0.00 | 5,100              | 5,164               | 5164                |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 20-Mar-23     | 3.90%  | Annual           | 114.50      | 2.52    | 236          | 117.02      | 0.00 | 7,006              | 8,022               | 8198                |
| IE00B6X9ST99 | B6X9ST9 | 3.40% Treasury Bond 2024         | 18-Mar-24     | 3.40%  | Annual           | 116.24      | 2.22    | 238          | 118.46      | 0.00 | 8,031              | 9,335               | 9514                |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 13-Mar-25     | 5.40%  | Annual           | 129.85      | 3.60    | 243          | 133.44      | 0.00 | 11,490             | 14,920              | 15333               |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 15-May-26     | 1.00%  | Annual           | 107.05      | 0.49    | 180          | 107.54      | 0.00 | 11,319             | 12,116              | 12172               |
| IE00BDHDP44  | BDHDP44 | 0.9% Treasury Bond 2028          | 15-May-28     | 0.90%  | Annual           | 107.27      | 0.44    | 180          | 107.71      | 0.00 | 8,322              | 8,926               | 8963                |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029          | 15-May-29     | 1.10%  | Annual           | 109.18      | 0.54    | 180          | 109.72      | 0.00 | 7,688              | 8,393               | 8435                |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 15-May-30     | 2.40%  | Annual           | 122.91      | 1.18    | 180          | 124.10      | 0.00 | 9,402              | 11,556              | 11667               |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031         | 18-Mar-31     | 1.35%  | Annual           | 112.01      | 0.88    | 238          | 112.89      | 0.00 | 5,000              | 5,601               | 5645                |
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033         | 15-May-33     | 1.30%  | Annual           | 111.57      | 0.64    | 180          | 112.21      | 0.00 | 4,400              | 4,909               | 4937                |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037          | 15-May-37     | 1.70%  | Annual           | 117.68      | 0.84    | 180          | 118.52      | 0.00 | 5,715              | 6,726               | 6774                |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045         | 18-Feb-45     | 2.00%  | Annual           | 126.98      | 1.46    | 266          | 128.44      | 0.00 | 8,596              | 10,915              | 11041               |
| IE00BH3SQB22 | BH3SQB2 | 1.5% Treasury Bond 2050          | 15-May-50     | 1.50%  | Annual           | 113.80      | 0.74    | 179          | 114.53      | 0.00 | 4,000              | 4,552               | 4581                |

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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<br>11-Nov-2019 | Previous<br>Index Price<br>08-Nov-2019 | % Change | MTD         | QTD     | YTD     | Maturity | Duration | Duration |
| IE0034074488            | 3407448 | 4.50 per cent Treasury Bond 2020 | 102.18                     | 102.18                                 | -0.003%  | -0.154%     | -0.577% | -4.030% | -0.55    | 0.43     | 0.43     |
| IE00B60Z6194            | B60Z619 | 5.00 per cent Treasury Bond 2020 | 105.12                     | 105.11                                 | 0.003%   | -0.211%     | -0.708% | -4.397% | -0.48    | 0.93     | 0.93     |
| IE00BJ38CQ36            | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 102.96                     | 102.95                                 | 0.010%   | -0.201%     | -0.363% | -0.285% | -0.46    | 2.31     | 2.32     |
| IE00BDHDPQ37            | BDHDPQ3 | 0% Treasury Bond 2022            | 101.25                     | 101.23                                 | 0.019%   | -0.233%     | -0.448% | 0.866%  | -0.42    | 2.93     | 2.94     |
| IE00B4S3JD47            | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 114.50                     | 114.48                                 | 0.017%   | -0.384%     | -0.942% | -1.863% | -0.39    | 3.15     | 3.16     |
| IE00B6X9ST99            | B6X9ST9 | 3.40% Treasury Bond 2024         | 116.24                     | 116.21                                 | 0.031%   | -0.518%     | -1.117% | -0.522% | -0.31    | 4.06     | 4.07     |
| IE00B4TVOD44            | B4TVOD4 | 5.40 per cent Treasury Bond 2025 | 129.85                     | 129.85                                 | -0.004%  | -0.757%     | -1.488% | -0.634% | -0.17    | 4.72     | 4.73     |
| IE00BV8C9418            | BV8C941 | 1.00 per cent Treasury Bond 2026 | 107.05                     | 107.01                                 | 0.034%   | -0.995%     | -1.472% | 3.918%  | -0.08    | 6.31     | 6.31     |
| IE00BDHDP44             | BDHDP44 | 0.9% Treasury Bond 2028          | 107.27                     | 107.19                                 | 0.074%   | -1.243%     | -1.602% | 7.209%  | 0.04     | 8.20     | 8.20     |
| IE00BH3SQ895            | BH3SQ89 | 1.1% Treasury Bond 2029          | 109.18                     | 109.09                                 | 0.083%   | -1.317%     | -1.671% |         | 0.13     | 9.05     | 9.04     |
| IE00BJ38CR43            | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 122.91                     | 122.81                                 | 0.086%   | -1.458%     | -1.880% | 8.304%  | 0.19     | 9.45     | 9.43     |
| IE00BFZRQ242            | BFZRQ24 | 1.35% Treasury Bond 2031         | 112.01                     | 111.89                                 | 0.107%   | -1.535%     | -1.957% | 10.342% | 0.27     | 10.56    | 10.53    |
| IE00BFZRPZ02            | BFZRPZ0 | 1.30% Treasury Bond 2033         | 111.57                     | 111.40                                 | 0.151%   | -1.725%     | -2.388% | 12.912% | 0.42     | 12.47    | 12.42    |
| IE00BV8C9B83            | BV8C9B8 | 1.7% Treasury Bond 2037          | 117.68                     | 117.44                                 | 0.202%   | -2.188%     | -3.381% | 15.369% | 0.63     | 15.39    | 15.29    |
| IE00BV8C9186            | BV8C918 | 2.00% Treasury Bond 2045         | 126.98                     | 126.65                                 | 0.261%   | -3.026%     | -4.656% | 20.283% | 0.81     | 20.53    | 20.36    |
| IE00BH3SQB22            | BH3SQB2 | 1.5% Treasury Bond 2050          | 113.80                     | 113.42                                 | 0.327%   | -3.450%     | -5.195% |         | 0.98     | 24.97    | 24.73    |

| Return Price Performance |         |                                  |                            |                                        |          | Performance |         |         | Yield to | Macaulay | Modified |
|--------------------------|---------|----------------------------------|----------------------------|----------------------------------------|----------|-------------|---------|---------|----------|----------|----------|
| ISIN                     | SEDOL   | Bond Name                        | Index Price<br>11-Nov-2019 | Previous<br>Index Price<br>08-Nov-2019 | % Change | MTD         | QTD     | YTD     | Maturity | Duration | Duration |
| IE0034074488             | 3407448 | 4.50 per cent Treasury Bond 2020 | 104.73                     | 104.69                                 | 0.032%   | -0.021%     | -0.072% | -4.444% | -0.55    | 0.43     | 0.43     |
| IE00B60Z6194             | B60Z619 | 5.00 per cent Treasury Bond 2020 | 105.44                     | 105.40                                 | 0.042%   | -0.068%     | -4.677% | -4.939% | -0.48    | 0.93     | 0.93     |
| IE00BJ38CQ36             | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.49                     | 103.47                                 | 0.015%   | -0.177%     | -0.273% | -0.382% | -0.46    | 2.31     | 2.32     |
| IE00BDHDPQ37             | BDHDPQ3 | 0% Treasury Bond 2022            | 101.25                     | 101.23                                 | 0.019%   | -0.233%     | -0.448% | 0.866%  | -0.42    | 2.93     | 2.94     |
| IE00B4S3JD47             | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 117.02                     | 116.97                                 | 0.043%   | -0.276%     | -0.545% | -2.236% | -0.39    | 3.15     | 3.16     |
| IE00B6X9ST99             | B6X9ST9 | 3.40% Treasury Bond 2024         | 118.46                     | 118.40                                 | 0.054%   | -0.423%     | -0.772% | -0.876% | -0.31    | 4.06     | 4.07     |
| IE00B4TVOD44             | B4TVOD4 | 5.40 per cent Treasury Bond 2025 | 133.44                     | 133.40                                 | 0.030%   | -0.616%     | -0.995% | -1.128% | -0.17    | 4.72     | 4.73     |
| IE00BV8C9418             | BV8C941 | 1.00 per cent Treasury Bond 2026 | 107.54                     | 107.49                                 | 0.041%   | -0.963%     | -1.361% | 3.770%  | -0.08    | 6.31     | 6.31     |
| IE00BDHDP44              | BDHDP44 | 0.9% Treasury Bond 2028          | 107.71                     | 107.62                                 | 0.080%   | -1.213%     | -1.502% | 7.053%  | 0.04     | 8.20     | 8.20     |
| IE00BH3SQ895             | BH3SQ89 | 1.1% Treasury Bond 2029          | 109.72                     | 109.62                                 | 0.091%   | -1.281%     | -1.551% |         | 0.13     | 9.05     | 9.04     |
| IE00BJ38CR43             | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 124.10                     | 123.97                                 | 0.102%   | -1.387%     | -1.647% | 7.928%  | 0.19     | 9.45     | 9.43     |
| IE00BFZRQ242             | BFZRQ24 | 1.35% Treasury Bond 2031         | 112.89                     | 112.76                                 | 0.116%   | -1.489%     | -1.810% | 10.919% | 0.27     | 10.56    | 10.53    |
| IE00BFZRPZ02             | BFZRPZ0 | 1.30% Treasury Bond 2033         | 112.21                     | 112.03                                 | 0.160%   | -1.681%     | -2.248% | 12.527% | 0.42     | 12.47    | 12.42    |
| IE00BV8C9B83             | BV8C9B8 | 1.7% Treasury Bond 2037          | 118.52                     | 118.27                                 | 0.212%   | -2.132%     | -3.204% | 14.999% | 0.63     | 15.39    | 15.29    |

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|--------------|---------|--------------------------|--------|--------|--------|---------|---------|---------|------|-------|-------|
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 128.44 | 128.09 | 0.271% | -2.948% | -4.442% | 19.719% | 0.81 | 20.53 | 20.36 |
| IE00BH3SQB22 | BH3SQB2 | 1.5% Treasury Bond 2050  | 114.53 | 114.15 | 0.336% | -3.391% | -5.028% |         | 0.98 | 24.97 | 24.73 |