

Euronext Dublin - Daily Bond Index Report

Monday 21 October, 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 21-Oct-2019	Previous Close Value 18-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.11	118.21	-0.090%	-1.05%	-1.05%	4.50%	18.11%	7.97	7.95	0.27
All Bond Index (Return)	213.73	214.38	-0.305%	-1.15%	-1.15%	4.42%	113.73%	7.97	7.95	0.27
Under 3 Bond Index (Clean)	78.41	78.42	-0.011%	-0.24%	-0.24%	-3.45%	-21.59%	1.47	1.48	-0.53
Under 3 Bond Index (Return)	138.67	140.14	-1.049%	-1.10%	-1.10%	-2.59%	38.67%	1.47	1.48	-0.53
Under 5 Bond Index (Clean)	92.94	92.95	-0.010%	-0.36%	-0.36%	-2.26%	-7.06%	2.29	2.30	-0.46
Under 5 Bond Index (Return)	165.81	166.90	-0.657%	-0.86%	-0.86%	-1.56%	65.81%	2.29	2.30	-0.46
Under 10 Bond Index (Clean)	107.78	107.80	-0.016%	-0.56%	-0.56%	0.25%	7.78%	4.44	4.45	-0.21
Under 10 Bond Index (Return)	191.42	192.08	-0.343%	-0.76%	-0.76%	0.24%	91.42%	4.44	4.45	-0.21
5 Plus Bond Index (Clean)	141.69	141.87	-0.132%	-1.42%	-1.42%	9.37%	41.69%	10.99	10.95	0.35
5 Plus Bond Index (Return)	254.69	254.99	-0.117%	-1.31%	-1.31%	8.78%	154.69%	10.99	10.95	0.35
10 Plus Bond Index (Clean)	162.09	162.48	-0.240%	-2.09%	-2.09%	15.68%	62.09%	15.26	15.18	0.56
10 Plus Bond Index (Return)	304.20	304.89	-0.226%	-1.99%	-1.99%	15.46%	204.20%	15.26	15.18	0.56

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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	102.50	2.29	186	104.79	0.00	10,600	10,865	11108
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.52	0.04	3	105.56	0.00	6,480	6,837	6840
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.21	0.48	220	103.70	0.00	6,828	7,047	7080
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.49	0.00	3	101.49	0.00	5,100	5,176	5176
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	115.01	2.30	215	117.30	0.00	7,006	8,057	8218
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.81	2.02	217	118.83	0.00	8,031	9,381	9543
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.83	3.28	222	134.11	0.00	11,490	15,032	15410
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.91	0.44	159	108.34	0.00	11,319	12,214	12263
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.09	0.39	159	108.48	0.00	8,322	8,995	9027
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.07	0.48	159	110.55	0.00	7,688	8,462	8498
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.91	1.05	159	124.96	0.00	9,402	11,649	11748
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.81	0.80	217	113.61	0.00	5,000	5,640	5681
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.52	0.57	159	113.09	0.00	4,400	4,951	4976
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.06	0.74	159	119.80	0.00	5,715	6,805	6847
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.21	1.34	245	130.55	0.00	8,596	11,107	11222
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.97	0.65	158	116.62	0.00	4,000	4,639	4665

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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 21-Oct-2019	Previous Index Price 18-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.50	102.54	-0.041%	-0.265%	-0.265%	-3.729%	-0.60	0.49	0.49
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.52	105.53	-0.010%	-0.329%	-0.329%	-4.032%	-0.56	0.99	0.99
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.21	103.20	0.014%	-0.116%	-0.116%	-0.038%	-0.53	2.37	2.38
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.49	101.48	0.019%	-0.211%	-0.211%	1.106%	-0.50	2.99	3.00
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	115.01	115.02	-0.015%	-0.503%	-0.503%	-1.428%	-0.46	3.21	3.22
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.81	116.81	0.000%	-0.633%	-0.633%	-0.035%	-0.38	4.11	4.13
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.83	130.89	-0.049%	-0.747%	-0.747%	0.114%	-0.27	4.78	4.79
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.91	107.93	-0.018%	-0.678%	-0.678%	4.755%	-0.20	6.37	6.38
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.09	108.09	0.003%	-0.849%	-0.849%	8.030%	-0.04	8.26	8.27
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.07	110.08	-0.014%	-0.869%	-0.869%		0.04	9.11	9.11
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.91	123.98	-0.055%	-1.084%	-1.084%	9.182%	0.12	9.51	9.50
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.81	112.95	-0.130%	-1.263%	-1.263%	11.123%	0.21	10.62	10.60
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.52	112.77	-0.222%	-1.556%	-1.556%	13.875%	0.35	12.53	12.49
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.06	119.30	-0.196%	-2.247%	-2.247%	16.723%	0.56	15.46	15.37
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.21	129.76	-0.425%	-2.980%	-2.980%	22.397%	0.73	20.63	20.48
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.97	116.52	-0.479%	-3.387%	-3.387%		0.90	25.09	24.87

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 21-Oct-2019	Previous Index Price 18-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.79	104.79	-0.005%	-0.012%	-0.012%	-4.388%	-0.60	0.49	0.49
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.56	105.53	0.028%	-4.574%	-4.574%	-4.837%	-0.56	0.99	0.99
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.70	103.68	0.019%	-0.071%	-0.071%	-0.181%	-0.53	2.37	2.38
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.49	101.48	0.019%	-0.211%	-0.211%	1.106%	-0.50	2.99	3.00
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.30	117.29	0.013%	-0.303%	-0.303%	-1.999%	-0.46	3.21	3.22
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.83	118.81	0.024%	-0.460%	-0.460%	-0.564%	-0.38	4.11	4.13
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.11	134.13	-0.015%	-0.501%	-0.501%	-0.635%	-0.27	4.78	4.79
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.34	108.35	-0.010%	-0.624%	-0.624%	4.546%	-0.20	6.37	6.38
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.48	108.47	0.009%	-0.798%	-0.798%	7.818%	-0.04	8.26	8.27
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.55	110.55	-0.005%	-0.809%	-0.809%		0.04	9.11	9.11
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.96	125.00	-0.039%	-0.967%	-0.967%	8.674%	0.12	9.51	9.50
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.61	113.75	-0.120%	-1.187%	-1.187%	11.622%	0.21	10.62	10.60
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.09	113.33	-0.211%	-1.484%	-1.484%	13.406%	0.35	12.53	12.49
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.80	120.02	-0.182%	-2.155%	-2.155%	16.245%	0.56	15.46	15.37

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.55	131.09	-0.409%	-2.867%	-2.867%	21.691%	0.73	20.63	20.48
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.62	117.16	-0.466%	-3.300%	-3.300%		0.90	25.09	24.87