

Euronext Dublin - Daily Bond Index Report

Thursday 24 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 24-Oct-2019	Previous Close Value 23-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.35	118.38	-0.032%	-0.85%	-0.85%	4.72%	18.35%	7.98	7.96	0.24
All Bond Index (Return)	214.19	214.25	-0.026%	-0.93%	-0.93%	4.65%	114.19%	7.98	7.96	0.24
Under 3 Bond Index (Clean)	78.37	78.38	-0.023%	-0.29%	-0.29%	-3.50%	-21.64%	1.46	1.46	-0.53
Under 3 Bond Index (Return)	138.63	138.65	-0.015%	-1.13%	-1.13%	-2.62%	38.63%	1.46	1.46	-0.53
Under 5 Bond Index (Clean)	92.90	92.92	-0.018%	-0.40%	-0.40%	-2.30%	-7.10%	2.28	2.29	-0.46
Under 5 Bond Index (Return)	165.78	165.80	-0.010%	-0.87%	-0.87%	-1.58%	65.78%	2.28	2.29	-0.46
Under 10 Bond Index (Clean)	107.80	107.82	-0.018%	-0.55%	-0.55%	0.26%	7.80%	4.43	4.44	-0.22
Under 10 Bond Index (Return)	191.48	191.50	-0.010%	-0.73%	-0.73%	0.27%	91.48%	4.43	4.44	-0.22
5 Plus Bond Index (Clean)	142.16	142.21	-0.039%	-1.09%	-1.09%	9.73%	42.16%	11.00	10.96	0.32
5 Plus Bond Index (Return)	255.56	255.65	-0.034%	-0.97%	-0.97%	9.15%	155.56%	11.00	10.96	0.32
10 Plus Bond Index (Clean)	163.05	163.16	-0.063%	-1.51%	-1.51%	16.36%	63.05%	15.27	15.19	0.52
10 Plus Bond Index (Return)	306.03	306.21	-0.058%	-1.40%	-1.40%	16.16%	206.03%	15.27	15.19	0.52

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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	102.43	2.33	189	104.76	0.00	10,600	10,858	11105
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.47	0.08	6	105.55	0.00	6,480	6,834	6839
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.18	0.49	223	103.67	0.00	6,828	7,045	7078
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.43	0.00	6	101.43	0.00	5,100	5,173	5173
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.97	2.33	218	117.30	0.00	7,006	8,055	8218
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.81	2.05	220	118.86	0.00	8,031	9,381	9545
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.74	3.33	225	134.07	0.00	11,490	15,023	15405
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.95	0.44	162	108.39	0.00	11,319	12,218	12268
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.31	0.40	162	108.70	0.00	8,322	9,013	9046
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.30	0.49	162	110.79	0.00	7,688	8,480	8517
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.32	1.07	162	125.39	0.00	9,402	11,688	11788
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.31	0.81	220	114.13	0.00	5,000	5,666	5706
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	113.09	0.58	162	113.67	0.00	4,400	4,976	5001
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.81	0.76	162	120.56	0.00	5,715	6,847	6890
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	130.25	1.36	248	131.61	0.00	8,596	11,197	11313
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	117.08	0.66	161	117.75	0.00	4,000	4,683	4710

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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-Oct-2019	Previous Index Price 23-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.43	102.48	-0.051%	-0.330%	-0.330%	-3.792%	-0.61	0.47	0.47
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.47	105.49	-0.026%	-0.377%	-0.377%	-4.078%	-0.59	0.97	0.98
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.18	103.18	-0.004%	-0.152%	-0.152%	-0.074%	-0.52	2.36	2.37
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.43	101.42	0.011%	-0.270%	-0.270%	1.046%	-0.48	2.97	2.99
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.97	114.98	-0.009%	-0.535%	-0.535%	-1.460%	-0.47	3.19	3.21
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.81	116.82	-0.011%	-0.638%	-0.638%	-0.040%	-0.39	4.10	4.12
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.74	130.79	-0.038%	-0.810%	-0.810%	0.051%	-0.27	4.77	4.78
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.95	107.95	-0.004%	-0.642%	-0.642%	4.793%	-0.20	6.35	6.37
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.31	108.32	-0.011%	-0.649%	-0.649%	8.247%	-0.07	8.25	8.25
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.30	110.30	0.000%	-0.657%	-0.657%		0.02	9.10	9.10
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.32	124.29	0.024%	-0.754%	-0.754%	9.546%	0.08	9.50	9.49
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.31	113.30	0.012%	-0.819%	-0.819%	11.623%	0.17	10.61	10.59
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.09	113.08	0.013%	-1.056%	-1.056%	14.453%	0.31	12.52	12.48
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.81	119.85	-0.039%	-1.637%	-1.637%	17.451%	0.52	15.45	15.37
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.25	130.49	-0.177%	-2.198%	-2.198%	23.384%	0.69	20.64	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.08	117.33	-0.208%	-2.456%	-2.456%		0.86	25.11	24.90

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 24-Oct-2019	Previous Index Price 23-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.76	104.80	-0.038%	-0.041%	-0.041%	-4.415%	-0.61	0.47	0.47
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.55	105.56	-0.012%	-4.583%	-4.583%	-4.846%	-0.59	0.97	0.98
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.67	103.67	-0.002%	-0.100%	-0.100%	-0.210%	-0.52	2.36	2.37
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.43	101.42	0.011%	-0.270%	-0.270%	1.046%	-0.48	2.97	2.99
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.30	117.30	0.000%	-0.308%	-0.308%	-2.003%	-0.47	3.19	3.21
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.86	118.86	-0.003%	-0.441%	-0.441%	-0.546%	-0.39	4.10	4.12
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	134.07	134.11	-0.027%	-0.530%	-0.530%	-0.664%	-0.27	4.77	4.78
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.39	108.39	-0.001%	-0.580%	-0.580%	4.592%	-0.20	6.35	6.37
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.70	108.71	-0.008%	-0.593%	-0.593%	8.041%	-0.07	8.25	8.25
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.79	110.79	0.003%	-0.590%	-0.590%		0.02	9.10	9.10
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.39	125.35	0.029%	-0.624%	-0.624%	9.051%	0.08	9.50	9.49
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	114.13	114.11	0.016%	-0.737%	-0.737%	12.131%	0.17	10.61	10.59
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.67	113.65	0.017%	-0.977%	-0.977%	13.989%	0.31	12.52	12.48
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.56	120.60	-0.034%	-1.537%	-1.537%	16.979%	0.52	15.45	15.37

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IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	131.61	131.84	-0.171%	-2.080%	-2.080%	22.677%	0.69	20.64	20.50
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.75	117.99	-0.203%	-2.362%	-2.362%		0.86	25.11	24.90