

Euronext Dublin - Daily Bond Index Report

Monday 28 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 28-Oct-2019	Previous Close Value 25-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.15	118.17	-0.019%	-1.01%	-1.01%	4.54%	18.15%	7.96	7.94	0.26
All Bond Index (Return)	213.89	213.89	-0.001%	-1.07%	-1.07%	4.50%	113.89%	7.96	7.94	0.26
Under 3 Bond Index (Clean)	78.36	78.36	0.000%	-0.29%	-0.29%	-3.50%	-21.64%	1.45	1.46	-0.53
Under 3 Bond Index (Return)	138.67	138.64	0.023%	-1.10%	-1.10%	-2.59%	38.67%	1.45	1.46	-0.53
Under 5 Bond Index (Clean)	92.89	92.89	-0.008%	-0.42%	-0.42%	-2.32%	-7.12%	2.27	2.28	-0.46
Under 5 Bond Index (Return)	165.81	165.78	0.017%	-0.86%	-0.86%	-1.56%	65.81%	2.27	2.28	-0.46
Under 10 Bond Index (Clean)	107.73	107.74	-0.011%	-0.61%	-0.61%	0.20%	7.73%	4.42	4.43	-0.21
Under 10 Bond Index (Return)	191.41	191.40	0.009%	-0.76%	-0.76%	0.24%	91.41%	4.42	4.43	-0.21
5 Plus Bond Index (Clean)	141.80	141.84	-0.025%	-1.34%	-1.34%	9.46%	41.80%	10.98	10.94	0.34
5 Plus Bond Index (Return)	254.99	255.01	-0.011%	-1.19%	-1.19%	8.91%	154.99%	10.98	10.94	0.34
10 Plus Bond Index (Clean)	162.44	162.49	-0.035%	-1.88%	-1.88%	15.92%	62.44%	15.25	15.17	0.54
10 Plus Bond Index (Return)	304.93	305.00	-0.023%	-1.76%	-1.76%	15.74%	204.93%	15.25	15.17	0.54

Euronext Dublin - Daily Bond Index Report

Monday 28 October, 2019



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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	2.38	193	104.81	0.00	10,600	10,858	11110
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.46	0.14	10	105.59	0.00	6,480	6,833	6842
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.18	0.50	227	103.68	0.00	6,828	7,045	7079
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.43	0.00	10	101.43	0.00	5,100	5,173	5173
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.94	2.37	222	117.31	0.00	7,006	8,052	8219
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.74	2.09	224	118.82	0.00	8,031	9,375	9543
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.67	3.39	229	134.06	0.00	11,490	15,014	15404
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.85	0.46	166	108.30	0.00	11,319	12,207	12258
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.10	0.41	166	108.50	0.00	8,322	8,995	9029
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	110.12	0.50	166	110.62	0.00	7,688	8,466	8504
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.06	1.09	166	125.16	0.00	9,402	11,664	11767
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	113.11	0.83	224	113.94	0.00	5,000	5,655	5697
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.74	0.59	166	113.34	0.00	4,400	4,961	4987
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.35	0.77	166	120.12	0.00	5,715	6,821	6865
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	129.51	1.38	252	130.89	0.00	8,596	11,133	11251
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	116.31	0.68	165	116.99	0.00	4,000	4,653	4680

Euronext Dublin - Daily Bond Index Report

Monday 28 October, 2019



Bond Constituent Index Weights

[illegible]

Euronext Dublin - Daily Bond Index Report

Monday 28 October, 2019



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 28-Oct-2019	Previous Index Price 25-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.43	102.43	0.004%	-0.329%	-0.329%	-3.791%	-0.64	0.47	0.47
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.46	105.46	-0.001%	-0.385%	-0.385%	-4.086%	-0.59	0.97	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.18	103.19	-0.003%	-0.146%	-0.146%	-0.068%	-0.53	2.35	2.36
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.43	101.43	-0.003%	-0.275%	-0.275%	1.041%	-0.48	2.97	2.98
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.94	114.94	-0.003%	-0.563%	-0.563%	-1.488%	-0.46	3.19	3.20
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.74	116.78	-0.035%	-0.698%	-0.698%	-0.100%	-0.38	4.10	4.11
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.67	130.68	-0.010%	-0.867%	-0.867%	-0.007%	-0.26	4.76	4.78
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.85	107.86	-0.012%	-0.735%	-0.735%	4.696%	-0.19	6.35	6.36
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.10	108.13	-0.030%	-0.842%	-0.842%	8.037%	-0.05	8.24	8.25
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.12	110.14	-0.015%	-0.820%	-0.820%		0.04	9.09	9.09
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.06	124.10	-0.025%	-0.961%	-0.961%	9.318%	0.10	9.49	9.48
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.11	113.15	-0.038%	-0.999%	-0.999%	11.421%	0.19	10.61	10.59
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.74	112.79	-0.038%	-1.361%	-1.361%	14.100%	0.34	12.51	12.47
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.35	119.41	-0.048%	-2.010%	-2.010%	17.006%	0.54	15.44	15.36
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	129.51	129.55	-0.034%	-2.758%	-2.758%	22.677%	0.72	20.62	20.47
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.31	116.36	-0.038%	-3.098%	-3.098%		0.89	25.08	24.86

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 28-Oct-2019	Previous Index Price 25-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.81	104.77	0.039%	0.007%	0.007%	-4.370%	-0.64	0.47	0.47
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.59	105.55	0.038%	-4.543%	-4.543%	-4.805%	-0.59	0.97	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.68	103.68	0.004%	-0.086%	-0.086%	-0.195%	-0.53	2.35	2.36
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.43	101.43	-0.003%	-0.275%	-0.275%	1.041%	-0.48	2.97	2.98
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.31	117.28	0.025%	-0.299%	-0.299%	-1.995%	-0.46	3.19	3.20
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.82	118.84	-0.012%	-0.469%	-0.469%	-0.573%	-0.38	4.10	4.11
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.06	134.03	0.023%	-0.541%	-0.541%	-0.675%	-0.26	4.76	4.78
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.30	108.31	-0.005%	-0.662%	-0.662%	4.505%	-0.19	6.35	6.36
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.50	108.53	-0.023%	-0.776%	-0.776%	7.842%	-0.05	8.24	8.25
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.62	110.63	-0.007%	-0.741%	-0.741%		0.04	9.09	9.09
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.16	125.17	-0.010%	-0.808%	-0.808%	8.848%	0.10	9.49	9.48
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.94	113.97	-0.028%	-0.903%	-0.903%	11.943%	0.19	10.61	10.59
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.34	113.37	-0.029%	-1.269%	-1.269%	13.653%	0.34	12.51	12.47
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.12	120.17	-0.036%	-1.893%	-1.893%	16.556%	0.54	15.44	15.36

Euronext Dublin - Daily Bond Index Report

Monday 28 October, 2019



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.89	130.92	-0.021%	-2.618%	-2.618%	22.003%	0.72	20.62	20.47
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.99	117.02	-0.027%	-2.988%	-2.988%		0.89	25.08	24.86