

Euronext Dublin - Daily Bond Index Report

Tuesday 29 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 29-Oct-2019	Previous Close Value 28-Oct-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.99	118.15	-0.134%	-1.15%	-1.15%	4.40%	17.99%	7.95	7.93	0.28
All Bond Index (Return)	213.62	213.89	-0.126%	-1.20%	-1.20%	4.37%	113.62%	7.95	7.93	0.28
Under 3 Bond Index (Clean)	78.34	78.36	-0.028%	-0.32%	-0.32%	-3.53%	-21.66%	1.45	1.45	-0.53
Under 3 Bond Index (Return)	138.65	138.67	-0.020%	-1.12%	-1.12%	-2.61%	38.65%	1.45	1.45	-0.53
Under 5 Bond Index (Clean)	92.84	92.89	-0.045%	-0.46%	-0.46%	-2.36%	-7.16%	2.27	2.28	-0.45
Under 5 Bond Index (Return)	165.75	165.81	-0.036%	-0.89%	-0.89%	-1.60%	65.75%	2.27	2.28	-0.45
Under 10 Bond Index (Clean)	107.66	107.73	-0.065%	-0.68%	-0.68%	0.13%	7.66%	4.42	4.43	-0.19
Under 10 Bond Index (Return)	191.30	191.41	-0.057%	-0.82%	-0.82%	0.18%	91.30%	4.42	4.43	-0.19
5 Plus Bond Index (Clean)	141.55	141.80	-0.181%	-1.51%	-1.51%	9.26%	41.55%	10.96	10.93	0.36
5 Plus Bond Index (Return)	254.54	254.99	-0.174%	-1.37%	-1.37%	8.72%	154.54%	10.96	10.93	0.36
10 Plus Bond Index (Clean)	161.99	162.44	-0.273%	-2.15%	-2.15%	15.60%	61.99%	15.23	15.15	0.56
10 Plus Bond Index (Return)	304.12	304.93	-0.267%	-2.02%	-2.02%	15.43%	204.12%	15.23	15.15	0.56

Euronext Dublin - Daily Bond Index Report

Tuesday 29 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	102.40	2.39	194	104.79	0.00	10,600	10,855	11108
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.43	0.15	11	105.58	0.00	6,480	6,831	6841
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.15	0.50	228	103.65	0.00	6,828	7,043	7077
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.41	0.00	11	101.41	0.00	5,100	5,172	5172
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.85	2.38	223	117.23	0.00	7,006	8,046	8213
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.65	2.10	225	118.75	0.00	8,031	9,368	9537
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.58	3.40	230	133.98	0.00	11,490	15,004	15395
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.74	0.46	167	108.20	0.00	11,319	12,195	12247
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.03	0.41	167	108.44	0.00	8,322	8,990	9024
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.98	0.50	167	110.49	0.00	7,688	8,455	8494
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.89	1.10	167	124.99	0.00	9,402	11,648	11751
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.96	0.83	225	113.79	0.00	5,000	5,648	5690
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.54	0.60	167	113.14	0.00	4,400	4,952	4978
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.01	0.78	167	119.79	0.00	5,715	6,801	6846
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	128.97	1.39	253	130.35	0.00	8,596	11,086	11205
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	115.71	0.68	166	116.39	0.00	4,000	4,628	4656

Euronext Dublin - Daily Bond Index Report

Tuesday 29 October, 2019



Bond Constituent Index Weights

[illegible]

Euronext Dublin - Daily Bond Index Report

Tuesday 29 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 29-Oct-2019	Previous Index Price 28-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.40	102.43	-0.028%	-0.357%	-0.357%	-3.818%	-0.64	0.46	0.47
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.43	105.46	-0.029%	-0.415%	-0.415%	-4.115%	-0.59	0.96	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.15	103.18	-0.031%	-0.177%	-0.177%	-0.099%	-0.52	2.35	2.36
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.41	101.43	-0.024%	-0.299%	-0.299%	1.017%	-0.47	2.96	2.98
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.85	114.94	-0.076%	-0.638%	-0.638%	-1.562%	-0.44	3.19	3.20
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.65	116.74	-0.071%	-0.768%	-0.768%	-0.171%	-0.37	4.09	4.11
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.58	130.67	-0.070%	-0.936%	-0.936%	-0.077%	-0.25	4.76	4.77
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.74	107.85	-0.099%	-0.833%	-0.833%	4.592%	-0.18	6.34	6.36
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.03	108.10	-0.063%	-0.904%	-0.904%	7.969%	-0.04	8.24	8.24
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.98	110.12	-0.126%	-0.945%	-0.945%		0.05	9.09	9.09
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.89	124.06	-0.138%	-1.098%	-1.098%	9.167%	0.12	9.49	9.48
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.96	113.11	-0.130%	-1.127%	-1.127%	11.276%	0.20	10.60	10.58
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.54	112.74	-0.179%	-1.538%	-1.538%	13.895%	0.35	12.51	12.47
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.01	119.35	-0.288%	-2.292%	-2.292%	16.669%	0.56	15.44	15.35
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	128.97	129.51	-0.417%	-3.163%	-3.163%	22.166%	0.74	20.61	20.46
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.71	116.31	-0.521%	-3.602%	-3.602%		0.91	25.06	24.84

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Oct-2019	Previous Index Price 28-Oct-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.79	104.81	-0.015%	-0.009%	-0.009%	-4.384%	-0.64	0.46	0.47
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.58	105.59	-0.015%	-4.557%	-4.557%	-4.820%	-0.59	0.96	0.97
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.65	103.68	-0.029%	-0.115%	-0.115%	-0.224%	-0.52	2.35	2.36
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.41	101.43	-0.024%	-0.299%	-0.299%	1.017%	-0.47	2.96	2.98
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.23	117.31	-0.065%	-0.364%	-0.364%	-2.059%	-0.44	3.19	3.20
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.75	118.82	-0.062%	-0.531%	-0.531%	-0.635%	-0.37	4.09	4.11
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.98	134.06	-0.057%	-0.597%	-0.597%	-0.731%	-0.25	4.76	4.77
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.20	108.30	-0.095%	-0.757%	-0.757%	4.406%	-0.18	6.34	6.36
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.44	108.50	-0.060%	-0.836%	-0.836%	7.777%	-0.04	8.24	8.24
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.49	110.62	-0.123%	-0.863%	-0.863%		0.05	9.09	9.09
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.99	125.16	-0.131%	-0.938%	-0.938%	8.706%	0.12	9.49	9.48
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.79	113.94	-0.126%	-1.027%	-1.027%	11.803%	0.20	10.60	10.58
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.14	113.34	-0.175%	-1.442%	-1.442%	13.455%	0.35	12.51	12.47
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.79	120.12	-0.282%	-2.170%	-2.170%	16.227%	0.56	15.44	15.35

Euronext Dublin - Daily Bond Index Report

Tuesday 29 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	130.35	130.89	-0.409%	-3.016%	-3.016%	21.505%	0.74	20.61	20.46
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	116.39	116.99	-0.515%	-3.487%	-3.487%		0.91	25.06	24.84