

Euronext Dublin - Daily Bond Index Report

Wednesday 13 November, 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 13-Nov-2019	Previous Close Value 12-Nov-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.48	117.03	0.379%	-0.93%	-1.58%	3.95%	17.48%	7.89	7.87	0.32
All Bond Index (Return)	212.89	212.08	0.380%	-0.84%	-1.53%	4.01%	112.89%	7.89	7.87	0.32
Under 3 Bond Index (Clean)	78.17	78.17	-0.003%	-0.20%	-0.54%	-3.74%	-21.83%	1.41	1.41	-0.47
Under 3 Bond Index (Return)	138.50	138.49	0.006%	-0.09%	-1.22%	-2.71%	38.50%	1.41	1.41	-0.47
Under 5 Bond Index (Clean)	92.62	92.60	0.022%	-0.27%	-0.70%	-2.60%	-7.38%	2.23	2.24	-0.40
Under 5 Bond Index (Return)	165.55	165.50	0.030%	-0.16%	-1.01%	-1.71%	65.55%	2.23	2.24	-0.40
Under 10 Bond Index (Clean)	107.30	107.14	0.147%	-0.53%	-1.01%	-0.20%	7.30%	4.37	4.38	-0.15
Under 10 Bond Index (Return)	190.87	190.58	0.153%	-0.44%	-1.04%	-0.05%	90.87%	4.37	4.38	-0.15
5 Plus Bond Index (Clean)	140.79	139.99	0.569%	-1.27%	-2.04%	8.67%	40.79%	10.91	10.86	0.40
5 Plus Bond Index (Return)	253.37	251.94	0.568%	-1.20%	-1.82%	8.22%	153.37%	10.91	10.86	0.40
10 Plus Bond Index (Clean)	160.94	159.57	0.859%	-1.73%	-2.79%	14.85%	60.94%	15.17	15.08	0.60
10 Plus Bond Index (Return)	302.34	299.78	0.855%	-1.67%	-2.59%	14.76%	202.34%	15.17	15.08	0.60

Euronext Dublin - Daily Bond Index Report

Wednesday 13 November, 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	102.15	2.58	209	104.73	0.00	10,600	10,828	11101
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	105.10	0.36	26	105.45	0.00	6,480	6,810	6833
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.97	0.53	243	103.51	0.00	6,828	7,031	7067
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.29	0.00	26	101.29	0.00	5,100	5,166	5166
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.54	2.54	238	117.09	0.00	7,006	8,025	8203
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.33	2.24	240	118.57	0.00	8,031	9,342	9522
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.00	3.63	245	133.62	0.00	11,490	14,937	15354
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.26	0.50	182	107.76	0.00	11,319	12,141	12197
IE00BDHDPQ44	BDHDPQ4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.59	0.45	182	108.04	0.00	8,322	8,954	8991
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.54	0.55	182	110.09	0.00	7,688	8,421	8463
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.32	1.20	182	124.51	0.00	9,402	11,594	11706
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.40	0.89	240	113.29	0.00	5,000	5,620	5665
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.03	0.65	182	112.67	0.00	4,400	4,929	4958
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	118.21	0.85	182	119.06	0.00	5,715	6,756	6804
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	127.78	1.47	268	129.24	0.00	8,596	10,984	11110
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	114.75	0.74	181	115.49	0.00	4,000	4,590	4620

Euronext Dublin - Daily Bond Index Report

Wednesday 13 November, 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			Index Price 13-Nov-2019	Previous Index Price 12-Nov-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	102.15	102.17	-0.021%	-0.179%	-0.601%	-4.054%	-0.55	0.42	0.42
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.10	105.11	-0.010%	-0.229%	-0.725%	-4.414%	-0.49	0.92	0.93
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.97	102.96	0.012%	-0.188%	-0.350%	-0.272%	-0.47	2.31	2.32
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.29	101.26	0.027%	-0.197%	-0.413%	0.902%	-0.44	2.92	2.94
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.54	114.49	0.047%	-0.346%	-0.905%	-1.826%	-0.41	3.14	3.16
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.33	116.24	0.078%	-0.444%	-1.044%	-0.448%	-0.33	4.05	4.06
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	130.00	129.81	0.146%	-0.643%	-1.375%	-0.520%	-0.20	4.72	4.73
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.26	106.99	0.261%	-0.793%	-1.270%	4.131%	-0.11	6.30	6.31
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.59	107.19	0.374%	-0.944%	-1.304%	7.534%	0.01	8.20	8.20
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.54	109.05	0.449%	-0.986%	-1.341%		0.09	9.05	9.04
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.32	122.70	0.500%	-1.134%	-1.557%	8.660%	0.16	9.44	9.43
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.40	111.83	0.514%	-1.192%	-1.616%	10.726%	0.24	10.56	10.53
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.03	111.28	0.674%	-1.325%	-1.990%	13.372%	0.38	12.47	12.42
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	118.21	117.26	0.812%	-1.747%	-2.945%	15.890%	0.60	15.39	15.30
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	127.78	126.22	1.234%	-2.418%	-4.058%	21.037%	0.78	20.54	20.38
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	114.75	112.98	1.567%	-2.644%	-4.404%		0.94	25.00	24.76

Return Price Performance			Index Price 13-Nov-2019	Previous Index Price 12-Nov-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.73	104.74	-0.008%	-0.021%	-0.072%	-4.444%	-0.55	0.42	0.42
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.45	105.45	0.004%	-0.060%	-4.669%	-4.931%	-0.49	0.92	0.93
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.51	103.49	0.014%	-0.159%	-0.255%	-0.365%	-0.47	2.31	2.32
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.29	101.26	0.027%	-0.197%	-0.413%	0.902%	-0.44	2.92	2.94
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.09	117.02	0.056%	-0.221%	-0.490%	-2.182%	-0.41	3.14	3.16
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.57	118.47	0.085%	-0.335%	-0.684%	-0.788%	-0.33	4.05	4.06
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.62	133.42	0.154%	-0.483%	-0.862%	-0.996%	-0.20	4.72	4.73
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.76	107.48	0.262%	-0.756%	-1.155%	3.987%	-0.11	6.30	6.31
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.04	107.64	0.375%	-0.910%	-1.200%	7.382%	0.01	8.20	8.20
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.09	109.60	0.450%	-0.947%	-1.218%		0.09	9.05	9.04
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.51	123.89	0.501%	-1.056%	-1.316%	8.291%	0.16	9.44	9.43
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.29	112.71	0.514%	-1.141%	-1.464%	11.310%	0.24	10.56	10.53
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.67	111.92	0.673%	-1.277%	-1.846%	12.989%	0.38	12.47	12.42
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.06	118.10	0.809%	-1.686%	-2.763%	15.523%	0.60	15.39	15.30

Euronext Dublin - Daily Bond Index Report

Wednesday 13 November, 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	129.24	127.68	1.223%	-2.339%	-3.842%	20.470%	0.78	20.54	20.38
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	115.49	113.72	1.560%	-2.583%	-4.233%		0.94	25.00	24.76