

Euronext Dublin - Daily Bond Index Report

Thursday 28 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 28-Nov-2019	Previous Close Value 27-Nov-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.93	118.00	-0.060%	-0.54%	-1.19%	4.35%	17.93%	7.89	7.87	0.26
All Bond Index (Return)	213.90	214.01	-0.053%	-0.37%	-1.07%	4.50%	113.90%	7.89	7.87	0.26
Under 3 Bond Index (Clean)	78.07	78.09	-0.022%	-0.32%	-0.66%	-3.86%	-21.93%	1.36	1.37	-0.49
Under 3 Bond Index (Return)	138.49	138.51	-0.013%	-0.10%	-1.23%	-2.71%	38.49%	1.36	1.37	-0.49
Under 5 Bond Index (Clean)	92.52	92.54	-0.024%	-0.38%	-0.81%	-2.70%	-7.48%	2.18	2.19	-0.43
Under 5 Bond Index (Return)	165.58	165.60	-0.016%	-0.15%	-1.00%	-1.70%	65.58%	2.18	2.19	-0.43
Under 10 Bond Index (Clean)	107.34	107.38	-0.033%	-0.50%	-0.97%	-0.16%	7.34%	4.33	4.34	-0.18
Under 10 Bond Index (Return)	191.14	191.18	-0.026%	-0.30%	-0.91%	0.09%	91.14%	4.33	4.34	-0.18
5 Plus Bond Index (Clean)	141.71	141.82	-0.078%	-0.63%	-1.40%	9.38%	41.71%	10.91	10.87	0.34
5 Plus Bond Index (Return)	255.19	255.37	-0.073%	-0.49%	-1.12%	8.99%	155.19%	10.91	10.87	0.34
10 Plus Bond Index (Clean)	162.73	162.92	-0.115%	-0.64%	-1.70%	16.13%	62.73%	15.18	15.10	0.52
10 Plus Bond Index (Return)	305.87	306.21	-0.110%	-0.52%	-1.45%	16.10%	205.87%	15.18	15.10	0.52

Euronext Dublin - Daily Bond Index Report

Thursday 28 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	101.90	2.76	224	104.66	0.00	10,600	10,802	11094
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	104.91	0.56	41	105.47	0.00	6,480	6,798	6834
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	102.96	0.57	258	103.53	0.00	6,828	7,030	7068
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.34	0.00	41	101.34	0.00	5,100	5,168	5168
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	114.43	2.70	253	117.14	0.00	7,006	8,017	8207
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.26	2.38	255	118.63	0.00	8,031	9,337	9527
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	129.95	3.85	260	133.80	0.00	11,490	14,932	15374
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.52	0.54	197	108.06	0.00	11,319	12,170	12231
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.96	0.49	197	108.45	0.00	8,322	8,984	9025
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.93	0.59	197	110.53	0.00	7,688	8,451	8497
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.81	1.30	197	125.11	0.00	9,402	11,640	11762
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.97	0.94	255	113.91	0.00	5,000	5,649	5696
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	112.83	0.70	197	113.53	0.00	4,400	4,964	4995
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	119.69	0.92	197	120.60	0.00	5,715	6,840	6893
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	130.11	1.55	283	131.66	0.00	8,596	11,184	11318
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	117.27	0.81	196	118.08	0.00	4,000	4,691	4723

Euronext Dublin - Daily Bond Index Report

Thursday 28 November, 2019



Bond Constituent Index Weights

[illegible]

Euronext Dublin - Daily Bond Index Report

Thursday 28 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						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 28-Nov-2019	Previous Index Price 27-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	101.90	101.97	-0.064%	-0.423%	-0.845%	-4.289%	-0.52	0.38	0.38
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	104.91	104.92	-0.008%	-0.404%	-0.900%	-4.582%	-0.57	0.88	0.88
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	102.96	102.95	0.008%	-0.199%	-0.361%	-0.283%	-0.49	2.26	2.27
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.34	101.33	0.010%	-0.146%	-0.362%	0.953%	-0.46	2.88	2.89
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	114.43	114.45	-0.017%	-0.440%	-0.998%	-1.919%	-0.44	3.10	3.11
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.26	116.30	-0.040%	-0.507%	-1.106%	-0.511%	-0.35	4.01	4.02
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	129.95	130.03	-0.055%	-0.676%	-1.409%	-0.553%	-0.23	4.67	4.68
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.52	107.55	-0.020%	-0.552%	-1.031%	4.383%	-0.16	6.26	6.27
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.96	108.00	-0.038%	-0.605%	-0.966%	7.902%	-0.04	8.15	8.16
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.93	109.99	-0.052%	-0.633%	-0.989%		0.05	9.00	9.00
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.81	123.90	-0.065%	-0.736%	-1.161%	9.098%	0.11	9.40	9.39
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.97	113.07	-0.088%	-0.694%	-1.120%	11.284%	0.19	10.52	10.50
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	112.83	112.89	-0.054%	-0.620%	-1.290%	14.181%	0.32	12.42	12.38
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	119.69	119.82	-0.110%	-0.523%	-1.736%	17.334%	0.52	15.36	15.28
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	130.11	130.33	-0.169%	-0.634%	-2.304%	23.249%	0.69	20.55	20.41
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	117.27	117.53	-0.214%	-0.498%	-2.297%		0.85	25.02	24.81

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 28-Nov-2019	Previous Index Price 27-Nov-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.66	104.71	-0.050%	-0.083%	-0.134%	-4.504%	-0.52	0.38	0.38
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	105.47	105.47	0.006%	-0.041%	-4.651%	-4.913%	-0.57	0.88	0.88
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.53	103.52	0.010%	-0.139%	-0.235%	-0.345%	-0.49	2.26	2.27
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.34	101.33	0.010%	-0.146%	-0.362%	0.953%	-0.46	2.88	2.89
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.14	117.15	-0.008%	-0.176%	-0.445%	-2.139%	-0.44	3.10	3.11
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.63	118.67	-0.031%	-0.279%	-0.629%	-0.733%	-0.35	4.01	4.02
IE00B4TVOD44	B4TVOD4	5.40 per cent Treasury Bond 2025	133.80	133.86	-0.043%	-0.351%	-0.731%	-0.865%	-0.23	4.67	4.68
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.06	108.08	-0.017%	-0.479%	-0.879%	4.278%	-0.16	6.26	6.27
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.45	108.48	-0.035%	-0.538%	-0.829%	7.784%	-0.04	8.15	8.16
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	110.53	110.58	-0.049%	-0.553%	-0.825%		0.05	9.00	9.00
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	125.11	125.18	-0.060%	-0.583%	-0.845%	8.808%	0.11	9.40	9.39
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.91	114.01	-0.084%	-0.599%	-0.924%	11.920%	0.19	10.52	10.50
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	113.53	113.58	-0.051%	-0.530%	-1.103%	13.845%	0.32	12.42	12.38
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	120.60	120.73	-0.106%	-0.412%	-1.503%	17.020%	0.52	15.36	15.28

Euronext Dublin - Daily Bond Index Report

Thursday 28 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	131.66	131.88	-0.162%	-0.511%	-2.042%	22.725%	0.69	20.55	20.41
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	118.08	118.33	-0.210%	-0.398%	-2.086%		0.85	25.02	24.81