

Euronext Dublin - Daily Bond Index Report

Tuesday 20 August, 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 20-Aug-2019	Previous Close Value 19-Aug-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.36	119.79	0.479%	1.96%	2.18%	6.50%	20.36%	7.80	7.80	0.09
All Bond Index (Return)	217.45	216.41	0.480%	2.07%	2.51%	6.24%	117.45%	7.80	7.80	0.09
Under 3 Bond Index (Clean)	79.09	79.08	0.010%	-0.11%	-0.50%	-2.61%	-20.91%	1.08	1.09	-0.67
Under 3 Bond Index (Return)	140.48	140.45	0.020%	0.10%	0.06%	-1.32%	40.48%	1.08	1.09	-0.67
Under 5 Bond Index (Clean)	93.90	93.86	0.042%	0.15%	-0.16%	-1.25%	-6.11%	2.19	2.20	-0.63
Under 5 Bond Index (Return)	167.73	167.64	0.050%	0.32%	0.31%	-0.42%	67.73%	2.19	2.20	-0.63
Under 10 Bond Index (Clean)	109.25	109.02	0.209%	0.67%	0.60%	1.61%	9.25%	4.27	4.29	-0.41
Under 10 Bond Index (Return)	193.81	193.40	0.214%	0.81%	0.98%	1.49%	93.81%	4.27	4.29	-0.41
5 Plus Bond Index (Clean)	145.10	144.02	0.748%	3.10%	3.67%	12.00%	45.10%	11.28	11.26	0.17
5 Plus Bond Index (Return)	260.01	258.08	0.748%	3.18%	3.92%	11.05%	160.01%	11.28	11.26	0.17
10 Plus Bond Index (Clean)	167.12	165.32	1.089%	4.96%	5.92%	19.27%	67.12%	15.79	15.73	0.39
10 Plus Bond Index (Return)	312.79	309.42	1.088%	5.02%	6.12%	18.72%	212.79%	15.79	15.73	0.39

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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
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	101.02	4.95	306	105.97	0.00	6,022	6,084	6382
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.39	1.53	124	104.91	0.00	10,600	10,959	11121
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.66	4.19	306	110.85	0.00	6,480	6,911	7183
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.82	0.35	158	104.16	0.00	6,828	7,088	7112
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	102.13	0.00	306	102.13	0.00	5,100	5,209	5209
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.50	1.64	153	118.13	0.00	7,006	8,162	8276
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.52	1.44	155	119.97	0.00	8,031	9,518	9634
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	133.13	2.37	160	135.50	0.00	11,490	15,297	15569
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	109.52	0.27	97	109.78	0.00	11,319	12,396	12426
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	110.19	0.24	97	110.43	0.00	8,322	9,169	9189
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	112.09	0.29	97	112.38	0.00	6,688	7,496	7516
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	126.54	0.64	97	127.18	0.00	9,402	11,897	11957
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	115.36	0.57	155	115.93	0.00	3,000	3,461	3478
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	115.07	0.35	97	115.41	0.00	4,400	5,063	5078
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	122.60	0.45	97	123.05	0.00	5,715	7,007	7032
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	134.56	1.00	183	135.57	0.00	8,596	11,567	11653
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	121.53	0.40	96	121.93	0.00	4,000	4,861	4877

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Bond Index Constituent

Clean Price Performance			Index Price 20-Aug-2019	Previous Index Price 19-Aug-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	101.02	101.04	-0.020%	-0.354%	-0.902%	-3.840%	-0.61	0.16	0.16
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.39	103.39	-0.001%	-0.232%	-0.661%	-2.894%	-0.63	0.66	0.66
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.66	106.64	0.017%	-0.156%	-0.612%	-2.996%	-0.71	1.11	1.12
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.82	103.77	0.044%	0.355%	0.206%	0.544%	-0.67	2.54	2.56
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.13	102.08	0.051%	0.511%	0.515%	1.738%	-0.67	3.16	3.18
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.50	116.40	0.082%	0.375%	0.087%	-0.150%	-0.64	3.38	3.40
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.52	118.39	0.107%	0.609%	0.402%	1.427%	-0.59	4.29	4.31
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.13	132.85	0.209%	0.642%	0.537%	1.876%	-0.47	4.95	4.98
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.52	109.10	0.379%	1.217%	1.396%	6.317%	-0.39	6.54	6.56
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	110.19	109.51	0.615%	1.903%	2.414%	10.128%	-0.25	8.43	8.46
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	112.09	111.37	0.641%	2.173%	2.840%		-0.13	9.29	9.30
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	126.54	125.67	0.692%	2.390%	3.067%	11.502%	-0.06	9.69	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.36	114.47	0.778%	2.817%	3.690%	13.633%	0.02	10.80	10.80
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	115.07	114.07	0.873%	3.611%	4.563%	16.448%	0.19	12.71	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	122.60	121.35	1.028%	4.725%	5.964%	20.187%	0.38	15.66	15.60
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	134.56	132.65	1.441%	7.370%	8.340%	27.465%	0.54	20.91	20.80
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	121.53	119.42	1.774%	9.278%	10.613%		0.72	25.41	25.23

Return Price Performance			Index Price 20-Aug-2019	Previous Index Price 19-Aug-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.97	105.97	-0.004%	-0.034%	-0.059%	-0.222%	-0.61	0.16	0.16
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.91	104.90	0.011%	0.007%	-0.032%	-4.274%	-0.63	0.66	0.66
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.85	110.82	0.029%	0.097%	0.062%	-0.068%	-0.71	1.11	1.12
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.16	104.11	0.046%	0.396%	0.317%	0.267%	-0.67	2.54	2.56
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	102.13	102.08	0.051%	0.511%	0.515%	1.738%	-0.67	3.16	3.18
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	118.13	118.03	0.091%	0.552%	0.569%	-1.307%	-0.64	3.38	3.40
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.97	119.83	0.113%	0.759%	0.813%	0.382%	-0.59	4.29	4.31
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.50	135.20	0.217%	0.852%	1.116%	0.392%	-0.47	4.95	4.98
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	109.78	109.37	0.380%	1.265%	1.528%	5.935%	-0.39	6.54	6.56
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	110.43	109.75	0.615%	1.946%	2.533%	9.752%	-0.25	8.43	8.46
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	112.38	111.66	0.642%	2.223%	2.982%		-0.13	9.29	9.30
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	127.18	126.30	0.694%	2.487%	3.343%	10.610%	-0.06	9.69	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	115.93	115.04	0.776%	2.870%	3.853%	13.899%	0.02	10.80	10.80

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	115.41	114.41	0.873%	3.666%	4.727%	15.734%	0.19	12.71	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	123.05	121.80	1.029%	4.789%	6.166%	19.393%	0.38	15.66	15.60
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	135.57	133.65	1.435%	7.405%	8.526%	26.362%	0.54	20.91	20.80
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	121.93	119.81	1.772%	9.327%	10.794%		0.72	25.41	25.23