

Euronext Dublin - Daily Bond Index Report

Tuesday 28 May, 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-May-2019	Previous Close Value 27-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.40	115.41	-0.010%	0.37%	0.05%	2.11%	15.40%	7.20	7.15	0.66
All Bond Index (Return)	207.43	207.43	-0.003%	0.19%	-0.30%	1.34%	107.43%	7.20	7.15	0.66
Under 3 Bond Index (Clean)	79.68	79.69	-0.023%	-0.31%	-0.73%	-1.88%	-20.32%	1.07	1.07	-0.44
Under 3 Bond Index (Return)	140.27	140.29	-0.012%	0.00%	-1.28%	-1.47%	40.27%	1.07	1.07	-0.44
Under 5 Bond Index (Clean)	94.02	94.05	-0.027%	-0.20%	-0.50%	-1.12%	-5.98%	2.13	2.13	-0.32
Under 5 Bond Index (Return)	166.72	166.74	-0.017%	0.06%	-0.71%	-1.02%	66.72%	2.13	2.13	-0.32
Under 10 Bond Index (Clean)	107.84	107.86	-0.020%	0.04%	-0.25%	0.30%	7.84%	4.05	4.05	0.02
Under 10 Bond Index (Return)	190.15	190.18	-0.013%	0.06%	-0.44%	-0.42%	90.15%	4.05	4.05	0.02
5 Plus Bond Index (Clean)	135.30	135.30	0.003%	0.82%	0.47%	4.44%	35.30%	11.12	11.03	0.80
5 Plus Bond Index (Return)	241.52	241.51	0.008%	0.29%	0.04%	3.16%	141.52%	11.12	11.03	0.80
10 Plus Bond Index (Clean)	149.65	149.62	0.019%	1.15%	0.70%	6.79%	49.65%	15.56	15.40	1.09
10 Plus Bond Index (Return)	279.18	279.11	0.024%	0.48%	0.05%	5.97%	179.18%	15.56	15.40	1.09

Euronext Dublin - Daily Bond Index Report



Tuesday 28 May, 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
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	18-Jun-19	4.40%	Annual	100.26	4.15	344	104.40	0.00	7,080	7,098	7391
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.49	3.59	222	106.08	0.00	6,022	6,172	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.43	0.49	40	104.92	0.00	10,600	11,069	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.64	3.04	222	110.68	0.00	6,480	6,975	7172
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.36	0.16	74	103.52	0.00	6,828	7,057	7068
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.18	0.00	222	101.18	0.00	5,100	5,160	5160
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.16	0.74	69	116.90	0.00	7,006	8,138	8190
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.42	0.66	71	118.08	0.00	8,031	9,430	9483
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.57	1.12	76	132.69	0.00	11,490	15,117	15247
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.36	0.04	13	106.39	0.00	11,319	12,038	12042
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	105.00	0.03	13	105.04	0.00	8,322	8,738	8741
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	106.06	0.04	13	106.10	0.00	5,025	5,330	5332
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.36	0.09	13	119.45	0.00	9,402	11,222	11230
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.71	0.26	71	107.97	0.00	3,000	3,231	3239
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.56	0.05	13	105.60	0.00	4,000	4,222	4224
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.69	0.06	13	109.75	0.00	5,715	6,269	6272
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	115.14	0.54	99	115.68	0.00	8,596	9,897	9944
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	100.25	0.05	12	100.30	0.00	4,000	4,010	4012

Euronext Dublin - Daily Bond Index Report

Tuesday 28 May, 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 28-May-2019	Previous Index Price 27-May-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	100.26	100.27	-0.016%	-0.355%	-0.793%	-2.016%	-0.48	0.05	0.05
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.49	102.51	-0.018%	-0.455%	-0.989%	-2.443%	-0.51	0.39	0.39
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.43	104.44	-0.013%	-0.331%	-0.858%	-1.916%	-0.48	0.89	0.89
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.64	107.67	-0.026%	-0.375%	-0.909%	-2.102%	-0.48	1.34	1.35
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.36	103.41	-0.047%	-0.012%	-0.021%	0.104%	-0.39	2.77	2.78
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.18	101.19	-0.016%	0.102%	0.211%	0.791%	-0.35	3.39	3.40
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.16	116.21	-0.037%	-0.191%	-0.389%	-0.437%	-0.31	3.61	3.62
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.42	117.46	-0.037%	0.079%	-0.064%	0.481%	-0.21	4.51	4.52
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.57	131.62	-0.044%	0.071%	-0.234%	0.680%	-0.05	5.18	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.36	106.37	-0.017%	0.609%	0.403%	3.249%	0.08	6.76	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.00	104.98	0.019%	0.745%	0.563%	4.946%	0.33	8.65	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.06	106.03	0.036%	0.872%	0.657%		0.48	9.50	9.46
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.36	119.34	0.016%	0.770%	0.380%	5.175%	0.57	9.88	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.71	107.71	0.003%	1.033%	0.999%	6.103%	0.67	11.00	10.93
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.56	105.55	0.006%	0.877%	0.679%	6.827%	0.88	12.89	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.69	109.68	0.011%	1.135%	0.485%	7.533%	1.10	15.75	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.14	115.10	0.029%	1.682%	0.903%	9.062%	1.30	20.69	20.42
IE00BH3SQ822	BH3SQ82	1.5% Treasury Bond 2050	100.25	100.20	0.051%				1.49	24.99	24.62

Return Price Performance			Index Price 28-May-2019	Previous Index Price 27-May-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.40	104.41	-0.003%	-0.018%	-0.074%	-0.232%	-0.48	0.05	0.05
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.08	106.08	-0.002%	-0.015%	-0.051%	-0.120%	-0.51	0.39	0.39
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.92	-0.002%	-0.002%	-4.256%	-4.269%	-0.48	0.89	0.89
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.68	110.69	-0.013%	-0.020%	-0.149%	-0.219%	-0.48	1.34	1.35
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.52	103.57	-0.045%	0.047%	0.105%	-0.348%	-0.39	2.77	2.78
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.18	101.19	-0.016%	0.102%	0.211%	0.791%	-0.35	3.39	3.40
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.90	116.93	-0.028%	0.066%	0.160%	-2.337%	-0.31	3.61	3.62
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.08	118.11	-0.029%	0.300%	0.412%	-1.197%	-0.21	4.51	4.52
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.69	132.73	-0.033%	0.384%	0.438%	-1.687%	-0.05	5.18	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.39	106.41	-0.014%	-0.262%	-0.382%	2.664%	0.08	6.76	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.04	105.01	0.021%	-0.051%	-0.156%	4.394%	0.33	8.65	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.10	106.06	0.039%	0.610%	0.487%		0.48	9.50	9.46

Euronext Dublin - Daily Bond Index Report

Tuesday 28 May, 2019



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

IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.45	119.42	0.021%	-1.080%	-1.284%	3.884%	0.57	9.88	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.97	107.97	0.006%	1.129%	1.206%	6.084%	0.67	11.00	10.93
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.60	105.60	0.009%	0.877%	-0.447%	5.901%	0.88	12.89	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.75	109.73	0.015%	-0.307%	-0.805%	6.489%	1.10	15.75	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.68	115.64	0.033%	1.811%	1.188%	7.824%	1.30	20.69	20.42
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	100.30	100.24	0.055%				1.49	24.99	24.62