

Euronext Dublin - Daily Bond Index Report

Thursday 13 June, 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-Jun-2019	Previous Close Value 12-Jun-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.92	116.89	0.033%	1.03%	1.36%	3.46%	16.92%	7.67	7.63	0.49
All Bond Index (Return)	210.37	210.29	0.039%	1.11%	1.12%	2.78%	110.37%	7.67	7.63	0.49
Under 3 Bond Index (Clean)	79.55	79.57	-0.026%	-0.15%	-0.88%	-2.04%	-20.45%	1.26	1.26	-0.48
Under 3 Bond Index (Return)	140.29	140.31	-0.016%	-0.01%	-1.27%	-1.45%	40.29%	1.26	1.26	-0.48
Under 5 Bond Index (Clean)	94.03	94.05	-0.021%	-0.04%	-0.49%	-1.11%	-5.97%	2.36	2.37	-0.40
Under 5 Bond Index (Return)	166.97	166.99	-0.013%	0.07%	-0.56%	-0.87%	66.97%	2.36	2.37	-0.40
Under 10 Bond Index (Clean)	108.29	108.30	-0.004%	0.29%	0.18%	0.72%	8.29%	4.32	4.33	-0.10
Under 10 Bond Index (Return)	191.19	191.18	0.004%	0.39%	0.10%	0.12%	91.19%	4.32	4.33	-0.10
5 Plus Bond Index (Clean)	138.28	138.19	0.068%	1.75%	2.68%	6.74%	38.28%	11.20	11.13	0.61
5 Plus Bond Index (Return)	247.02	246.85	0.073%	1.81%	2.32%	5.51%	147.02%	11.20	11.13	0.61
10 Plus Bond Index (Clean)	154.90	154.71	0.118%	2.83%	4.23%	10.54%	54.90%	15.67	15.54	0.87
10 Plus Bond Index (Return)	289.16	288.81	0.122%	2.88%	3.62%	9.75%	189.16%	15.67	15.54	0.87

Euronext Dublin - Daily Bond Index Report



Thursday 13 June, 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
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.17	3.85	238	106.02	0.00	6,022	6,153	6385
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.23	0.69	56	104.92	0.00	10,600	11,048	11121
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.44	3.26	238	110.70	0.00	6,480	6,962	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.42	0.20	90	103.62	0.00	6,828	7,062	7075
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.37	0.00	238	101.37	0.00	5,100	5,170	5170
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.32	0.91	85	117.23	0.00	7,006	8,149	8213
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.85	0.81	87	118.66	0.00	8,031	9,465	9530
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.13	1.36	92	133.49	0.00	11,490	15,182	15338
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.41	0.08	29	107.49	0.00	11,319	12,157	12166
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	106.54	0.07	29	106.61	0.00	8,322	8,866	8872
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	107.82	0.09	29	107.91	0.00	6,025	5,419	5423
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	121.41	0.19	29	121.60	0.00	9,402	11,415	11433
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	109.96	0.32	87	110.29	0.00	3,000	3,299	3309
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	108.46	0.10	29	108.56	0.00	4,000	4,338	4342
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	113.62	0.14	29	113.76	0.00	5,715	6,494	6501
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	121.12	0.63	115	121.75	0.00	8,596	10,411	10466
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	106.43	0.12	28	106.55	0.00	4,000	4,257	4262

Euronext Dublin - Daily Bond Index Report

Thursday 13 June, 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-Jun-2019	Previous Index Price 12-Jun-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	102.17	102.22	-0.054%	-0.228%	-1.299%	-2.749%	-0.50	0.34	0.34
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.23	104.24	-0.014%	-0.140%	-1.047%	-2.103%	-0.53	0.84	0.84
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.44	107.48	-0.035%	-0.191%	-1.091%	-2.282%	-0.53	1.29	1.30
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.42	103.44	-0.012%	-0.047%	0.041%	0.166%	-0.44	2.72	2.73
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.37	101.38	-0.008%	0.046%	0.402%	0.983%	-0.41	3.34	3.35
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.32	116.35	-0.028%	0.013%	-0.256%	-0.304%	-0.40	3.56	3.57
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.85	117.86	-0.007%	0.225%	0.307%	0.854%	-0.32	4.46	4.48
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.13	132.16	-0.023%	0.283%	0.193%	1.110%	-0.17	5.13	5.14
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.41	107.37	0.032%	0.735%	1.395%	4.270%	-0.07	6.71	6.72
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.54	106.48	0.053%	1.167%	2.031%	6.479%	0.16	8.61	8.59
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.82	107.76	0.058%	1.279%	2.326%		0.30	9.46	9.43
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.41	121.32	0.076%	1.373%	2.105%	6.982%	0.39	9.84	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	109.96	109.85	0.099%	1.637%	3.111%	8.322%	0.48	10.96	10.91
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	108.46	108.30	0.150%	2.214%	3.444%	9.761%	0.66	12.86	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	113.62	113.50	0.106%	2.883%	4.089%	11.391%	0.88	15.74	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	121.12	120.94	0.148%	4.166%	6.147%	14.731%	1.06	20.79	20.57
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	106.43	106.27	0.156%	5.092%			1.25	25.15	24.84

Return Price Performance			Index Price 13-Jun-2019	Previous Index Price 12-Jun-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	106.02	106.05	-0.036%	-0.022%	-0.109%	-0.178%	-0.50	0.34	0.34
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.92	-0.003%	0.013%	-4.258%	-4.271%	-0.53	0.84	0.84
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.70	110.73	-0.023%	-0.025%	-0.130%	-0.200%	-0.53	1.29	1.30
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.62	103.63	-0.010%	-0.020%	0.201%	-0.253%	-0.44	2.72	2.73
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.37	101.38	-0.008%	0.046%	0.402%	0.983%	-0.41	3.34	3.35
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.23	117.25	-0.020%	0.132%	0.440%	-2.064%	-0.40	3.56	3.57
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.66	118.66	0.001%	0.326%	0.909%	-0.708%	-0.32	4.46	4.48
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.49	133.50	-0.011%	0.425%	1.043%	-1.095%	-0.17	5.13	5.14
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.49	107.45	0.034%	0.768%	0.642%	3.720%	-0.07	6.71	6.72
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	106.61	106.55	0.055%	1.198%	1.339%	5.957%	0.16	8.61	8.59
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	107.91	107.84	0.061%	1.315%	2.198%		0.30	9.46	9.43
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.60	121.51	0.081%	1.443%	0.498%	5.760%	0.39	9.84	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	110.29	110.17	0.103%	1.677%	3.373%	8.355%	0.48	10.96	10.91

Euronext Dublin - Daily Bond Index Report

Thursday 13 June, 2019



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

IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	108.56	108.40	0.152%	2.256%	2.340%	8.865%	0.66	12.86	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	113.76	113.63	0.110%	2.936%	2.818%	10.379%	0.88	15.74	15.61
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	121.75	121.57	0.151%	4.207%	6.499%	13.484%	1.06	20.79	20.57
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	106.55	106.38	0.161%	5.141%			1.25	25.15	24.84