

Euronext Dublin - Daily Bond Index Report

Monday 8 July, 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 08-Jul-2019	Previous Close Value 05-Jul-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	118.53	118.62	-0.077%	0.63%	0.63%	4.88%	18.53%	7.75	7.72	0.30
All Bond Index (Return)	213.59	213.71	-0.057%	0.69%	0.69%	4.35%	113.59%	7.75	7.72	0.30
Under 3 Bond Index (Clean)	79.41	79.43	-0.014%	-0.09%	-0.09%	-2.21%	-20.59%	1.20	1.20	-0.57
Under 3 Bond Index (Return)	140.42	140.39	0.017%	0.02%	0.02%	-1.36%	40.42%	1.20	1.20	-0.57
Under 5 Bond Index (Clean)	94.00	94.01	-0.014%	-0.05%	-0.05%	-1.14%	-6.00%	2.30	2.31	-0.49
Under 5 Bond Index (Return)	167.28	167.26	0.012%	0.04%	0.04%	-0.69%	67.28%	2.30	2.31	-0.49
Under 10 Bond Index (Clean)	108.77	108.79	-0.014%	0.17%	0.17%	1.17%	8.77%	4.34	4.35	-0.23
Under 10 Bond Index (Return)	192.38	192.37	0.008%	0.24%	0.24%	0.74%	92.38%	4.34	4.35	-0.23
5 Plus Bond Index (Clean)	141.45	141.62	-0.117%	1.06%	1.06%	9.19%	41.45%	11.25	11.20	0.40
5 Plus Bond Index (Return)	252.99	253.24	-0.102%	1.11%	1.11%	8.05%	152.99%	11.25	11.20	0.40
10 Plus Bond Index (Clean)	160.50	160.86	-0.224%	1.72%	1.72%	14.54%	60.50%	15.75	15.65	0.65
10 Plus Bond Index (Return)	299.92	300.55	-0.211%	1.76%	1.76%	13.84%	199.92%	15.75	15.65	0.65

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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	101.80	4.25	263	106.05	0.00	6,022	6,131	6387
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.97	1.00	81	104.97	0.00	10,600	11,021	11127
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.19	3.60	263	110.79	0.00	6,480	6,945	7179
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.60	0.25	115	103.85	0.00	6,828	7,073	7091
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.65	0.00	263	101.65	0.00	5,100	5,184	5184
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.37	1.18	110	117.54	0.00	7,006	8,152	8235
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.07	1.04	112	119.11	0.00	8,031	9,482	9566
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.64	1.73	117	134.37	0.00	11,490	15,241	15440
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.42	0.15	54	108.57	0.00	11,319	12,272	12289
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	108.41	0.13	54	108.54	0.00	8,322	9,021	9032
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.80	0.16	54	109.96	0.00	6,088	6,684	6694
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	124.02	0.36	54	124.38	0.00	9,402	11,660	11693
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	112.70	0.41	112	113.12	0.00	3,000	3,381	3393
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	111.30	0.19	54	111.50	0.00	4,000	4,452	4460
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	117.66	0.25	54	117.91	0.00	5,715	6,725	6739
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	127.17	0.77	140	127.94	0.00	8,596	10,932	10998
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	113.03	0.22	53	113.25	0.00	4,000	4,521	4530

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Bond Index Constituent

Clean Price Performance			Index Price 08-Jul-2019	Previous Index Price 05-Jul-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	101.80	101.82	-0.018%	-0.140%	-0.140%	-3.101%	-0.63	0.27	0.27
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.97	103.99	-0.016%	-0.095%	-0.095%	-2.341%	-0.61	0.77	0.78
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.19	107.20	-0.012%	-0.117%	-0.117%	-2.513%	-0.60	1.23	1.24
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.60	103.61	-0.010%	-0.005%	-0.005%	0.333%	-0.53	2.66	2.67
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.65	101.66	-0.009%	0.042%	0.042%	1.260%	-0.50	3.27	3.29
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.37	116.39	-0.020%	-0.027%	-0.027%	-0.264%	-0.48	3.49	3.51
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.07	118.08	-0.012%	0.016%	0.016%	1.037%	-0.41	4.40	4.42
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.64	132.64	0.001%	0.168%	0.168%	1.502%	-0.30	5.07	5.08
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.42	108.40	0.020%	0.385%	0.385%	5.257%	-0.22	6.65	6.67
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	108.41	108.33	0.067%	0.758%	0.758%	8.346%	-0.05	8.55	8.55
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.80	110.03	-0.212%	0.739%	0.739%		0.10	9.40	9.39
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.02	124.21	-0.152%	1.012%	1.012%	9.279%	0.16	9.79	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.70	112.80	-0.089%	1.304%	1.304%	11.019%	0.25	10.91	10.88
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.30	111.72	-0.376%	1.144%	1.144%	12.641%	0.46	12.81	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.66	117.89	-0.197%	1.698%	1.698%	15.348%	0.65	15.73	15.63
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	127.17	127.51	-0.269%	2.390%	2.390%	20.464%	0.82	20.87	20.70
IE00BH3SQ822	BH3SQ82	1.5% Treasury Bond 2050	113.03	113.36	-0.295%	2.873%	2.873%		1.01	25.29	25.04

Return Price Performance			Index Price 08-Jul-2019	Previous Index Price 05-Jul-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	106.05	106.02	0.028%	0.017%	0.017%	-0.146%	-0.63	0.27	0.27
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.97	104.95	0.018%	0.023%	0.023%	-4.221%	-0.61	0.77	0.78
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.76	0.025%	0.010%	0.010%	-0.120%	-0.60	1.23	1.24
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.85	103.85	-0.003%	0.016%	0.016%	-0.034%	-0.53	2.66	2.67
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.65	101.66	-0.009%	0.042%	0.042%	1.260%	-0.50	3.27	3.29
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.54	117.53	0.008%	0.064%	0.064%	-1.802%	-0.48	3.49	3.51
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.11	119.10	0.012%	0.094%	0.094%	-0.334%	-0.41	4.40	4.42
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.37	134.33	0.034%	0.276%	0.276%	-0.442%	-0.30	5.07	5.08
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.57	108.54	0.028%	0.410%	0.410%	4.768%	-0.22	6.65	6.67
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	108.54	108.46	0.074%	0.780%	0.780%	7.876%	-0.05	8.55	8.55
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.96	110.19	-0.203%	0.765%	0.765%		0.10	9.40	9.39
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	124.38	124.54	-0.136%	1.064%	1.064%	8.170%	0.16	9.79	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	113.12	113.20	-0.079%	1.333%	1.333%	11.136%	0.25	10.91	10.88

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	111.50	111.91	-0.366%	1.174%	1.174%	11.808%	0.46	12.81	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	117.91	118.13	-0.185%	1.735%	1.735%	14.410%	0.65	15.73	15.63
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	127.94	128.27	-0.255%	2.420%	2.420%	19.253%	0.82	20.87	20.70
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	113.25	113.57	-0.283%	2.906%	2.906%		1.01	25.29	25.04