

Euronext Dublin - Daily Bond Index Report

Tuesday 23 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 23-Jul-2019	Previous Close Value 22-Jul-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.90	117.99	-0.080%	0.09%	0.09%	4.32%	17.90%	7.68	7.65	0.35
All Bond Index (Return)	212.66	212.82	-0.072%	0.25%	0.25%	3.90%	112.66%	7.68	7.65	0.35
Under 3 Bond Index (Clean)	79.30	79.30	-0.010%	-0.24%	-0.24%	-2.35%	-20.71%	1.16	1.16	-0.60
Under 3 Bond Index (Return)	140.43	140.43	0.000%	0.02%	0.02%	-1.36%	40.43%	1.16	1.16	-0.60
Under 5 Bond Index (Clean)	93.89	93.90	-0.005%	-0.16%	-0.16%	-1.26%	-6.11%	2.26	2.27	-0.50
Under 5 Bond Index (Return)	167.31	167.30	0.004%	0.06%	0.06%	-0.67%	67.31%	2.26	2.27	-0.50
Under 10 Bond Index (Clean)	108.57	108.59	-0.021%	-0.02%	-0.02%	0.98%	8.57%	4.33	4.34	-0.21
Under 10 Bond Index (Return)	192.23	192.26	-0.014%	0.16%	0.16%	0.66%	92.23%	4.33	4.34	-0.21
5 Plus Bond Index (Clean)	140.32	140.50	-0.127%	0.25%	0.25%	8.31%	40.32%	11.14	11.09	0.47
5 Plus Bond Index (Return)	251.15	251.45	-0.121%	0.37%	0.37%	7.27%	151.15%	11.14	11.09	0.47
10 Plus Bond Index (Clean)	158.36	158.70	-0.216%	0.36%	0.36%	13.01%	58.36%	15.61	15.50	0.73
10 Plus Bond Index (Return)	296.11	296.74	-0.211%	0.47%	0.47%	12.39%	196.11%	15.61	15.50	0.73

Euronext Dublin - Daily Bond Index Report

Tuesday 23 July, 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	101.53	4.49	278	106.03	0.00	6,022	6,115	6385
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	103.78	1.18	96	104.96	0.00	10,600	11,001	11126
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	106.97	3.81	278	110.78	0.00	6,480	6,931	7178
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.65	0.29	130	103.94	0.00	6,828	7,077	7096
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.73	0.00	278	101.73	0.00	5,100	5,188	5188
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.25	1.34	125	117.59	0.00	7,006	8,145	8238
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.92	1.18	127	119.11	0.00	8,031	9,470	9565
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.37	1.95	132	134.32	0.00	11,490	15,210	15434
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	108.13	0.19	69	108.32	0.00	11,319	12,239	12261
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.91	0.17	69	108.08	0.00	8,322	8,980	8994
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	109.47	0.21	69	109.68	0.00	6,688	7,321	7335
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	123.32	0.45	69	123.77	0.00	9,402	11,594	11637
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.92	0.47	127	112.39	0.00	3,000	3,358	3372
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	110.47	0.25	69	110.71	0.00	4,400	4,861	4871
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	116.26	0.32	69	116.58	0.00	5,715	6,644	6663
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	124.39	0.85	155	125.24	0.00	8,596	10,693	10765
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	110.14	0.28	68	110.42	0.00	4,000	4,406	4417

Euronext Dublin - Daily Bond Index Report

Tuesday 23 July, 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 23-Jul-2019	Previous Index Price 22-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	101.53	101.55	-0.019%	-0.399%	-0.399%	-3.352%	-0.65	0.23	0.23
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	103.78	103.79	-0.011%	-0.284%	-0.284%	-2.526%	-0.63	0.73	0.74
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	106.97	106.99	-0.017%	-0.318%	-0.318%	-2.709%	-0.61	1.19	1.20
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.65	103.65	0.003%	0.046%	0.046%	0.384%	-0.57	2.62	2.63
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.73	101.73	0.009%	0.126%	0.126%	1.345%	-0.53	3.23	3.25
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.25	116.25	-0.001%	-0.125%	-0.125%	-0.361%	-0.50	3.45	3.47
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.92	117.92	0.003%	-0.105%	-0.105%	0.915%	-0.41	4.36	4.38
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.37	132.39	-0.019%	-0.038%	-0.038%	1.294%	-0.29	5.03	5.04
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.13	108.16	-0.025%	0.117%	0.117%	4.975%	-0.19	6.61	6.62
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.91	107.99	-0.072%	0.297%	0.297%	7.852%	0.00	8.51	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.47	109.56	-0.079%	0.440%	0.440%		0.13	9.36	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.32	123.41	-0.072%	0.443%	0.443%	8.663%	0.21	9.75	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.92	112.01	-0.079%	0.601%	0.601%	10.249%	0.31	10.86	10.83
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	110.47	110.59	-0.111%	0.384%	0.384%	11.795%	0.51	12.76	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.26	116.47	-0.185%	0.484%	0.484%	13.972%	0.72	15.67	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.39	124.87	-0.384%	0.150%	0.150%	17.828%	0.93	20.77	20.58
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.14	110.64	-0.452%	0.245%	0.245%		1.11	25.16	24.89

Return Price Performance			Index Price 23-Jul-2019	Previous Index Price 22-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	106.03	106.03	-0.004%	-0.004%	-0.004%	-0.167%	-0.65	0.23	0.23
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.96	104.96	0.002%	0.012%	0.012%	-4.231%	-0.63	0.73	0.74
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.79	-0.005%	0.001%	0.001%	-0.129%	-0.61	1.19	1.20
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.94	103.93	0.006%	0.099%	0.099%	0.049%	-0.57	2.62	2.63
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.73	101.73	0.009%	0.126%	0.126%	1.345%	-0.53	3.23	3.25
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.59	117.58	0.009%	0.105%	0.105%	-1.762%	-0.50	3.45	3.47
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.11	119.09	0.010%	0.092%	0.092%	-0.336%	-0.41	4.36	4.38
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.32	134.33	-0.008%	0.238%	0.238%	-0.479%	-0.29	5.03	5.04
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.32	108.35	-0.022%	0.179%	0.179%	4.528%	-0.19	6.61	6.62
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	108.08	108.16	-0.069%	0.355%	0.355%	7.420%	0.00	8.51	8.51
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	109.68	109.77	-0.077%	0.509%	0.509%		0.13	9.36	9.35
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	123.77	123.86	-0.067%	0.575%	0.575%	7.647%	0.21	9.75	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	112.39	112.47	-0.076%	0.683%	0.683%	10.422%	0.31	10.86	10.83

Euronext Dublin - Daily Bond Index Report

Tuesday 23 July, 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	110.71	110.83	-0.107%	0.465%	0.465%	11.024%	0.51	12.76	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	116.58	116.79	-0.182%	0.583%	0.583%	13.115%	0.72	15.67	15.56
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	125.24	125.71	-0.377%	0.259%	0.259%	16.736%	0.93	20.77	20.58
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	110.42	110.92	-0.447%	0.337%	0.337%		1.11	25.16	24.89