

Euronext Dublin - Daily Bond Index Report

Thursday 10 January, 2019



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

Bond Indices Performance

Index	Close Value 10-Jan-2019	Previous Close Value 09-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.97	112.71	0.232%	-0.04%	-0.04%	-0.04%	12.97%	6.59	6.53	0.95
All Bond Index (Return)	204.79	204.31	0.235%	0.06%	0.06%	0.06%	104.79%	6.59	6.53	0.95
Under 3 Bond Index (Clean)	81.02	81.05	-0.032%	-0.23%	-0.23%	-0.23%	-18.98%	1.06	1.06	-0.45
Under 3 Bond Index (Return)	142.27	142.29	-0.019%	-0.06%	-0.06%	-0.06%	42.27%	1.06	1.06	-0.45
Under 5 Bond Index (Clean)	94.93	94.90	0.028%	-0.17%	-0.17%	-0.17%	-5.07%	2.03	2.04	-0.22
Under 5 Bond Index (Return)	168.36	168.30	0.037%	-0.05%	-0.05%	-0.05%	68.36%	2.03	2.04	-0.22
Under 10 Bond Index (Clean)	107.43	107.30	0.123%	-0.08%	-0.08%	-0.08%	7.43%	4.00	3.99	0.32
Under 10 Bond Index (Return)	191.01	190.77	0.128%	0.03%	0.03%	0.03%	91.01%	4.00	3.99	0.32
5 Plus Bond Index (Clean)	129.62	129.14	0.371%	0.05%	0.05%	0.05%	29.62%	9.71	9.60	1.12
5 Plus Bond Index (Return)	234.43	233.56	0.371%	0.13%	0.13%	0.13%	134.43%	9.71	9.60	1.12
10 Plus Bond Index (Clean)	140.25	139.47	0.561%	0.09%	0.09%	0.09%	40.25%	14.41	14.20	1.48
10 Plus Bond Index (Return)	263.86	262.39	0.559%	0.15%	0.15%	0.15%	163.86%	14.41	14.20	1.48

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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
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	18-Jun-19	4.40%	Annual	102.12	2.48	206	104.60	0.00	7,080	7,230	7405
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.84	1.36	84	106.20	0.00	6,022	6,314	6396
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.27	3.29	267	109.56	0.00	10,613	11,278	11627
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.57	1.15	84	110.72	0.00	6,515	7,138	7213
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.16	0.66	301	103.82	0.00	6,828	7,044	7089
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.38	0.00	84	100.38	0.00	5,100	5,119	5119
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.56	3.16	296	119.73	0.00	7,006	8,166	8388
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.72	2.78	298	119.50	0.00	8,031	9,374	9597
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.63	4.48	303	135.11	0.00	11,490	15,010	15525
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.13	0.66	240	103.79	0.00	11,319	11,673	11747
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.22	0.59	240	100.81	0.00	8,322	8,340	8389
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	113.68	1.58	240	115.25	0.00	9,402	10,687	10836
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.51	0.31	85	101.83	0.00	3,000	3,045	3055
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	98.85	0.96	268	99.80	0.00	4,000	3,954	3992
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.19	1.12	240	103.31	0.00	5,322	5,439	5498
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	105.57	1.79	326	107.35	0.00	8,596	9,075	9228

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Bond Index Constituent

Clean Price Performance			Index Price 10-Jan-2019	Previous Index Price 09-Jan-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	102.12	102.17	-0.048%	-0.196%	-0.196%	-0.196%	-0.56	0.43	0.43
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.84	104.89	-0.045%	-0.204%	-0.204%	-0.204%	-0.45	0.76	0.76
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.27	106.29	-0.023%	-0.188%	-0.188%	-0.188%	-0.46	1.22	1.22
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.57	109.59	-0.019%	-0.344%	-0.344%	-0.344%	-0.41	1.71	1.72
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.16	103.06	0.099%	-0.089%	-0.089%	-0.089%	-0.20	3.12	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.38	100.25	0.129%	-0.009%	-0.009%	-0.009%	-0.10	3.76	3.76
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.56	116.40	0.141%	-0.095%	-0.095%	-0.095%	-0.06	3.85	3.85
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.72	116.53	0.163%	-0.111%	-0.111%	-0.111%	0.15	4.75	4.74
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.63	130.39	0.184%	-0.037%	-0.037%	-0.037%	0.36	5.33	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.13	102.84	0.281%	0.116%	0.116%	0.116%	0.56	7.07	7.03
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.22	99.88	0.337%	0.161%	0.161%	0.161%	0.88	8.94	8.86
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	113.68	113.17	0.451%	0.164%	0.164%	0.164%	1.11	10.01	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.51	101.10	0.413%	-0.001%	-0.001%	-0.001%	1.22	11.28	11.14
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	98.85	98.35	0.509%	0.038%	0.038%	0.038%	1.39	13.03	12.86
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.19	101.55	0.635%	0.184%	0.184%	0.184%	1.56	15.76	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	105.57	104.81	0.718%	-0.001%	-0.001%	-0.001%	1.73	20.41	20.06

Return Price Performance

Return Price Performance			Index Price 10-Jan-2019	Previous Index Price 09-Jan-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	104.60	104.64	-0.035%	-0.043%	-0.043%	-0.043%	-0.56	0.43	0.43
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.20	106.23	-0.029%	-0.005%	-0.005%	-0.005%	-0.45	0.76	0.76
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.56	109.57	-0.011%	-0.037%	-0.037%	-0.037%	-0.46	1.22	1.22
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.73	-0.006%	-0.180%	-0.180%	-0.180%	-0.41	1.71	1.72
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.82	103.72	0.100%	-0.061%	-0.061%	-0.061%	-0.20	3.12	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.38	100.25	0.129%	-0.009%	-0.009%	-0.009%	-0.10	3.76	3.76
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.73	119.55	0.146%	0.023%	0.023%	0.023%	-0.06	3.85	3.85
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.50	119.30	0.167%	-0.007%	-0.007%	-0.007%	0.15	4.75	4.74
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.11	134.86	0.189%	0.107%	0.107%	0.107%	0.36	5.33	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.79	103.49	0.283%	0.151%	0.151%	0.151%	0.56	7.07	7.03
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.81	100.47	0.338%	0.192%	0.192%	0.192%	0.88	8.94	8.86
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.25	114.74	0.450%	0.237%	0.237%	0.237%	1.11	10.01	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.83	101.41	0.415%	0.046%	0.046%	0.046%	1.22	11.28	11.14
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.80	99.30	0.509%	0.084%	0.084%	0.084%	1.39	13.03	12.86

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.31	102.66	0.633%	0.242%	0.242%	0.242%	1.56	15.76	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.35	106.59	0.712%	0.065%	0.065%	0.065%	1.73	20.41	20.06