

Euronext Dublin - Daily Bond Index Report

Friday 11 January, 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 11-Jan-2019	Previous Close Value 10-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.16	112.97	0.164%	0.13%	0.13%	0.13%	13.16%	6.69	6.63	0.93
All Bond Index (Return)	205.14	204.79	0.168%	0.23%	0.23%	0.23%	105.14%	6.69	6.63	0.93
Under 3 Bond Index (Clean)	81.03	81.02	0.007%	-0.22%	-0.22%	-0.22%	-18.97%	1.05	1.06	-0.47
Under 3 Bond Index (Return)	142.29	142.27	0.019%	-0.05%	-0.05%	-0.05%	42.29%	1.05	1.06	-0.47
Under 5 Bond Index (Clean)	94.97	94.93	0.039%	-0.13%	-0.13%	-0.13%	-5.03%	2.03	2.03	-0.24
Under 5 Bond Index (Return)	168.44	168.36	0.048%	0.00%	0.00%	0.00%	68.44%	2.03	2.03	-0.24
Under 10 Bond Index (Clean)	107.56	107.43	0.121%	0.04%	0.04%	0.04%	7.56%	4.00	3.99	0.29
Under 10 Bond Index (Return)	191.26	191.01	0.127%	0.15%	0.15%	0.15%	91.26%	4.00	3.99	0.29
5 Plus Bond Index (Clean)	129.93	129.62	0.245%	0.30%	0.30%	0.30%	29.93%	9.72	9.62	1.09
5 Plus Bond Index (Return)	235.01	234.43	0.247%	0.37%	0.37%	0.37%	135.01%	9.72	9.62	1.09
10 Plus Bond Index (Clean)	140.64	140.25	0.279%	0.37%	0.37%	0.37%	40.64%	13.91	13.72	1.42
10 Plus Bond Index (Return)	264.60	263.86	0.280%	0.43%	0.43%	0.43%	164.60%	13.91	13.72	1.42

Euronext Dublin - Daily Bond Index Report



Friday 11 January, 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	102.12	2.50	207	104.61	0.00	7,080	7,229	7406
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.84	1.37	85	106.21	0.00	6,022	6,314	6396
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.28	3.30	268	109.58	0.00	10,613	11,279	11630
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.60	1.16	85	110.76	0.00	6,515	7,140	7216
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.28	0.66	302	103.94	0.00	6,828	7,052	7097
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.46	0.00	85	100.46	0.00	5,100	5,124	5124
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.64	3.17	297	119.82	0.00	7,006	8,172	8394
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.87	2.79	299	119.65	0.00	8,031	9,386	9609
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.88	4.50	304	135.38	0.00	11,490	15,039	15556
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.37	0.66	241	104.03	0.00	11,319	11,700	11774
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.57	0.59	241	101.16	0.00	8,322	8,369	8418
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	100.98	0.00	0	100.98	0.00	4,000	4,039	4039
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.01	1.59	241	115.59	0.00	9,402	10,719	10868
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.80	0.32	86	102.12	0.00	3,000	3,054	3064
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.16	0.96	269	100.12	0.00	4,000	3,966	4005
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.44	1.12	241	103.57	0.00	5,322	5,452	5512
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	105.98	1.79	327	107.77	0.00	8,596	9,110	9264

Euronext Dublin - Daily Bond Index Report

Friday 11 January, 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 11-Jan-2019	Previous Index Price 10-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	102.12	-0.002%	-0.198%	-0.198%	-0.198%	-0.59	0.42	0.42
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.84	104.84	-0.004%	-0.208%	-0.208%	-0.208%	-0.47	0.76	0.76
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.28	106.27	0.009%	-0.178%	-0.178%	-0.178%	-0.47	1.21	1.22
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.60	109.57	0.022%	-0.322%	-0.322%	-0.322%	-0.43	1.71	1.72
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.28	103.16	0.115%	0.026%	0.026%	0.026%	-0.23	3.12	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.46	100.38	0.086%	0.077%	0.077%	0.077%	-0.12	3.76	3.76
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.64	116.56	0.070%	-0.025%	-0.025%	-0.025%	-0.08	3.85	3.85
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.87	116.72	0.123%	0.012%	0.012%	0.012%	0.13	4.75	4.74
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.88	130.63	0.195%	0.158%	0.158%	0.158%	0.33	5.32	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.37	103.13	0.229%	0.346%	0.346%	0.346%	0.53	7.06	7.03
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.57	100.22	0.349%	0.511%	0.511%	0.511%	0.84	8.94	8.86
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	100.98						1.00	9.82	9.72
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.01	113.68	0.293%	0.457%	0.457%	0.457%	1.08	10.01	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.80	101.51	0.283%	0.282%	0.282%	0.282%	1.19	11.28	11.14
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.16	98.85	0.311%	0.349%	0.349%	0.349%	1.37	13.03	12.86
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.44	102.19	0.246%	0.430%	0.430%	0.430%	1.55	15.76	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	105.98	105.57	0.390%	0.389%	0.389%	0.389%	1.71	20.42	20.07

Return Price Performance			Index Price 11-Jan-2019	Previous Index Price 10-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	104.61	104.60	0.010%	-0.033%	-0.033%	-0.033%	-0.59	0.42	0.42
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.21	106.20	0.011%	0.007%	0.007%	0.007%	-0.47	0.76	0.76
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.58	109.56	0.021%	-0.016%	-0.016%	-0.016%	-0.47	1.21	1.22
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.76	110.72	0.033%	-0.147%	-0.147%	-0.147%	-0.43	1.71	1.72
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.94	103.82	0.117%	0.056%	0.056%	0.056%	-0.23	3.12	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.46	100.38	0.086%	0.077%	0.077%	0.077%	-0.12	3.76	3.76
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.82	119.73	0.077%	0.100%	0.100%	0.100%	-0.08	3.85	3.85
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.65	119.50	0.128%	0.121%	0.121%	0.121%	0.13	4.75	4.74
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.38	135.11	0.200%	0.307%	0.307%	0.307%	0.33	5.32	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.03	103.79	0.229%	0.380%	0.380%	0.380%	0.53	7.06	7.03
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	101.16	100.81	0.349%	0.542%	0.542%	0.542%	0.84	8.94	8.86
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	100.98						1.00	9.82	9.72
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.59	115.25	0.295%	0.532%	0.532%	0.532%	1.08	10.01	9.90

Euronext Dublin - Daily Bond Index Report

Friday 11 January, 2019



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

IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.12	101.83	0.286%	0.332%	0.332%	0.332%	1.19	11.28	11.14
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	100.12	99.80	0.312%	0.396%	0.396%	0.396%	1.37	13.03	12.86
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.57	103.31	0.247%	0.489%	0.489%	0.489%	1.55	15.76	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.77	107.35	0.388%	0.454%	0.454%	0.454%	1.71	20.42	20.07