

Euronext Dublin - Daily Bond Index Report

Thursday 17 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 17-Jan-2019	Previous Close Value 16-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.19	113.28	-0.079%	0.15%	0.15%	0.15%	13.19%	6.68	6.62	0.92
All Bond Index (Return)	205.28	205.49	-0.103%	0.30%	0.30%	0.30%	105.28%	6.68	6.62	0.92
Under 3 Bond Index (Clean)	80.96	81.00	-0.043%	-0.30%	-0.30%	-0.30%	-19.04%	1.04	1.04	-0.47
Under 3 Bond Index (Return)	142.29	142.33	-0.030%	-0.05%	-0.05%	-0.05%	42.29%	1.04	1.04	-0.47
Under 5 Bond Index (Clean)	94.91	94.97	-0.068%	-0.19%	-0.19%	-0.19%	-5.09%	2.01	2.02	-0.24
Under 5 Bond Index (Return)	168.43	168.53	-0.058%	0.00%	0.00%	0.00%	68.43%	2.01	2.02	-0.24
Under 10 Bond Index (Clean)	107.55	107.64	-0.085%	0.03%	0.03%	0.03%	7.55%	3.99	3.98	0.28
Under 10 Bond Index (Return)	191.33	191.47	-0.075%	0.19%	0.19%	0.19%	91.33%	3.99	3.98	0.28
5 Plus Bond Index (Clean)	130.05	130.16	-0.085%	0.38%	0.38%	0.38%	30.05%	9.71	9.60	1.08
5 Plus Bond Index (Return)	235.28	235.60	-0.132%	0.49%	0.49%	0.49%	135.28%	9.71	9.60	1.08
10 Plus Bond Index (Clean)	140.82	140.91	-0.064%	0.50%	0.50%	0.50%	40.82%	13.90	13.70	1.41
10 Plus Bond Index (Return)	265.00	265.47	-0.178%	0.58%	0.58%	0.58%	165.00%	13.90	13.70	1.41

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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	102.03	2.57	213	104.60	0.00	7,080	7,223	7405
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.73	1.47	91	106.20	0.00	6,022	6,307	6396
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.19	3.38	274	109.57	0.00	10,613	11,270	11629
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.54	1.25	91	110.79	0.00	6,515	7,136	7217
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.25	0.68	308	103.93	0.00	6,828	7,050	7096
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.44	0.00	91	100.44	0.00	5,100	5,122	5122
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.59	3.24	303	119.82	0.00	7,006	8,168	8395
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.89	2.84	305	119.73	0.00	8,031	9,387	9615
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.88	4.59	310	135.46	0.00	11,490	15,038	15565
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.46	0.68	247	104.14	0.00	11,319	11,711	11787
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.70	0.61	247	101.31	0.00	8,322	8,380	8431
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.10	0.00	1	101.10	0.00	4,000	4,044	4044
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.18	1.62	247	115.81	0.00	9,402	10,735	10888
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.90	0.34	92	102.24	0.00	3,000	3,057	3067
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.16	0.98	275	100.14	0.00	4,000	3,966	4005
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.57	1.15	247	103.72	0.00	5,322	5,459	5520
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	106.16	1.83	333	107.98	0.00	8,596	9,125	9282

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jan-2019	Previous Index Price 16-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	102.03	102.07	-0.045%	-0.283%	-0.283%	-0.283%	-0.58	0.41	0.41
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.73	104.78	-0.046%	-0.313%	-0.313%	-0.313%	-0.46	0.74	0.74
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.19	106.24	-0.045%	-0.258%	-0.258%	-0.258%	-0.47	1.20	1.20
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.54	109.58	-0.037%	-0.373%	-0.373%	-0.373%	-0.45	1.69	1.70
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.25	103.33	-0.078%	-0.002%	-0.002%	-0.002%	-0.23	3.10	3.11
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.44	100.55	-0.104%	0.056%	0.056%	0.056%	-0.12	3.74	3.74
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.59	116.74	-0.133%	-0.075%	-0.075%	-0.075%	-0.08	3.83	3.84
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.89	117.08	-0.162%	0.027%	0.027%	0.027%	0.11	4.73	4.72
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.88	131.04	-0.125%	0.152%	0.152%	0.152%	0.31	5.31	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.46	103.54	-0.073%	0.440%	0.440%	0.440%	0.52	7.05	7.01
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.70	100.75	-0.041%	0.650%	0.650%	0.650%	0.82	8.92	8.85
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.10	101.14	-0.037%				0.99	9.81	9.71
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.18	114.20	-0.017%	0.612%	0.612%	0.612%	1.06	10.00	9.89
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.90	102.02	-0.119%	0.382%	0.382%	0.382%	1.18	11.26	11.13
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.16	99.43	-0.269%	0.350%	0.350%	0.350%	1.37	13.02	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.57	102.66	-0.092%	0.552%	0.552%	0.552%	1.54	15.75	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.16	106.16	-0.007%	0.558%	0.558%	0.558%	1.71	20.41	20.07

Return Price Performance			Index Price 17-Jan-2019	Previous Index Price 16-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	104.63	-0.032%	-0.047%	-0.047%	-0.047%	-0.58	0.41	0.41
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.20	106.23	-0.030%	-0.007%	-0.007%	-0.007%	-0.46	0.74	0.74
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.57	109.61	-0.033%	-0.026%	-0.026%	-0.026%	-0.47	1.20	1.20
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.81	-0.024%	-0.123%	-0.123%	-0.123%	-0.45	1.69	1.70
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.93	104.00	-0.075%	0.040%	0.040%	0.040%	-0.23	3.10	3.11
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.44	100.55	-0.104%	0.056%	0.056%	0.056%	-0.12	3.74	3.74
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.82	119.97	-0.120%	0.105%	0.105%	0.105%	-0.08	3.83	3.84
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.73	119.91	-0.151%	0.183%	0.183%	0.183%	0.11	4.73	4.72
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.46	135.61	-0.111%	0.366%	0.366%	0.366%	0.31	5.31	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.14	104.21	-0.070%	0.490%	0.490%	0.490%	0.52	7.05	7.01
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.31	101.35	-0.038%	0.695%	0.695%	0.695%	0.82	8.92	8.85
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.10	101.14	-0.034%				0.99	9.81	9.71
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.81	115.82	-0.011%	0.718%	0.718%	0.718%	1.06	10.00	9.89

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.24	102.36	-0.115%	0.454%	0.454%	0.454%	1.18	11.26	11.13
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	100.14	100.40	-0.263%	0.418%	0.418%	0.418%	1.37	13.02	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.72	103.81	-0.087%	0.637%	0.637%	0.637%	1.54	15.75	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.98	107.98	-0.001%	0.652%	0.652%	0.652%	1.71	20.41	20.07