

# Euronext Dublin - Daily Bond Index Report

Monday 21 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 21-Jan-2019	Previous Close Value 18-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.13	113.17	-0.034%	0.10%	0.10%	0.10%	13.13%	6.67	6.61	0.93
All Bond Index (Return)	205.24	205.27	-0.012%	0.28%	0.28%	0.28%	105.24%	6.67	6.61	0.93
Under 3 Bond Index (Clean)	80.95	80.96	-0.007%	-0.31%	-0.31%	-0.31%	-19.05%	1.03	1.04	-0.48
Under 3 Bond Index (Return)	142.34	142.30	0.029%	-0.02%	-0.02%	-0.02%	42.34%	1.03	1.04	-0.48
Under 5 Bond Index (Clean)	94.87	94.90	-0.030%	-0.23%	-0.23%	-0.23%	-5.13%	2.01	2.01	-0.23
Under 5 Bond Index (Return)	168.43	168.44	-0.001%	0.00%	0.00%	0.00%	68.43%	2.01	2.01	-0.23
Under 10 Bond Index (Clean)	107.51	107.54	-0.028%	-0.01%	-0.01%	-0.01%	7.51%	3.98	3.97	0.29
Under 10 Bond Index (Return)	191.32	191.32	-0.004%	0.18%	0.18%	0.18%	91.32%	3.98	3.97	0.29
5 Plus Bond Index (Clean)	129.97	130.02	-0.038%	0.32%	0.32%	0.32%	29.97%	9.70	9.59	1.08
5 Plus Bond Index (Return)	235.20	235.25	-0.020%	0.46%	0.46%	0.46%	135.20%	9.70	9.59	1.08
10 Plus Bond Index (Clean)	140.71	140.78	-0.050%	0.42%	0.42%	0.42%	40.71%	13.89	13.69	1.42
10 Plus Bond Index (Return)	264.85	264.94	-0.036%	0.53%	0.53%	0.53%	164.85%	13.89	13.69	1.42

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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	101.99	2.62	217	104.60	0.00	7,080	7,221	7406
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.71	1.54	95	106.24	0.00	6,022	6,306	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.21	3.43	278	109.64	0.00	10,613	11,272	11636
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.50	1.30	95	110.80	0.00	6,515	7,134	7218
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.21	0.68	312	103.89	0.00	6,828	7,047	7094
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.35	0.00	95	100.35	0.00	5,100	5,118	5118
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.50	3.28	307	119.78	0.00	7,006	8,162	8392
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.80	2.88	309	119.68	0.00	8,031	9,380	9611
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.84	4.65	314	135.49	0.00	11,490	15,034	15568
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.43	0.69	251	104.11	0.00	11,319	11,706	11784
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.65	0.62	251	101.27	0.00	8,322	8,376	8427
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.08	0.02	5	101.10	0.00	4,000	4,043	4044
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.12	1.65	251	115.77	0.00	9,402	10,729	10884
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.82	0.36	96	102.17	0.00	3,000	3,055	3065
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.23	0.99	279	100.22	0.00	4,000	3,969	4009
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.47	1.17	251	103.64	0.00	5,322	5,454	5516
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	105.96	1.85	337	107.81	0.00	8,596	9,109	9267



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## Bond Index Constituent

Clean Price Performance			Index Price 21-Jan-2019	Previous Index Price 18-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	101.99	102.02	-0.034%	-0.323%	-0.323%	-0.323%	-0.54	0.40	0.40
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.71	104.72	-0.010%	-0.334%	-0.334%	-0.334%	-0.48	0.73	0.74
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.21	106.19	0.022%	-0.240%	-0.240%	-0.240%	-0.51	1.19	1.20
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.50	109.53	-0.026%	-0.409%	-0.409%	-0.409%	-0.44	1.69	1.70
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.21	103.26	-0.044%	-0.042%	-0.042%	-0.042%	-0.22	3.09	3.10
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.35	100.42	-0.071%	-0.032%	-0.032%	-0.032%	-0.09	3.73	3.74
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.50	116.58	-0.073%	-0.149%	-0.149%	-0.149%	-0.07	3.83	3.83
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.80	116.88	-0.068%	-0.044%	-0.044%	-0.044%	0.12	4.72	4.72
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.84	130.88	-0.029%	0.127%	0.127%	0.127%	0.32	5.30	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.43	103.43	-0.008%	0.404%	0.404%	0.404%	0.52	7.04	7.01
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.65	100.65	-0.003%	0.596%	0.596%	0.596%	0.83	8.92	8.84
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.08	101.08	0.004%				0.99	9.80	9.71
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.12	114.12	-0.004%	0.552%	0.552%	0.552%	1.07	9.99	9.89
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.82	101.87	-0.047%	0.299%	0.299%	0.299%	1.19	11.26	11.12
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.23	99.26	-0.033%	0.422%	0.422%	0.422%	1.36	13.01	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.47	102.50	-0.025%	0.459%	0.459%	0.459%	1.54	15.74	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	105.96	106.13	-0.153%	0.375%	0.375%	0.375%	1.71	20.40	20.05

Return Price Performance			Index Price 21-Jan-2019	Previous Index Price 18-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	104.60	0.000%	-0.040%	-0.040%	-0.040%	-0.54	0.40	0.40
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.24	106.20	0.036%	0.034%	0.034%	0.034%	-0.48	0.73	0.74
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.64	109.58	0.055%	0.036%	0.036%	0.036%	-0.51	1.19	1.20
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.80	110.79	0.012%	-0.110%	-0.110%	-0.110%	-0.44	1.69	1.70
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.89	103.93	-0.037%	0.010%	0.010%	0.010%	-0.22	3.09	3.10
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.35	100.42	-0.071%	-0.032%	-0.032%	-0.032%	-0.09	3.73	3.74
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.78	119.83	-0.044%	0.069%	0.069%	0.069%	-0.07	3.83	3.83
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.68	119.73	-0.043%	0.144%	0.144%	0.144%	0.12	4.72	4.72
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.49	135.48	0.004%	0.386%	0.386%	0.386%	0.32	5.30	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.11	104.11	0.001%	0.465%	0.465%	0.465%	0.52	7.04	7.01
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.27	101.27	0.003%	0.650%	0.650%	0.650%	0.83	8.92	8.84
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.10	101.09	0.013%				0.99	9.80	9.71
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.77	115.75	0.012%	0.682%	0.682%	0.682%	1.07	9.99	9.89

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.17	102.21	-0.036%	0.386%	0.386%	0.386%	1.19	11.26	11.12
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	100.22	100.25	-0.023%	0.503%	0.503%	0.503%	1.36	13.01	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.64	103.65	-0.012%	0.563%	0.563%	0.563%	1.54	15.74	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.81	107.96	-0.134%	0.492%	0.492%	0.492%	1.71	20.40	20.05