

Euronext Dublin - Daily Bond Index Report



Tuesday 22 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 22-Jan-2019	Previous Close Value 21-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.29	113.13	0.141%	0.25%	0.25%	0.25%	13.29%	6.68	6.62	0.91
All Bond Index (Return)	205.54	205.24	0.146%	0.42%	0.42%	0.42%	105.54%	6.68	6.62	0.91
Under 3 Bond Index (Clean)	80.95	80.95	-0.004%	-0.32%	-0.32%	-0.32%	-19.05%	1.03	1.03	-0.49
Under 3 Bond Index (Return)	142.35	142.34	0.009%	-0.01%	-0.01%	-0.01%	42.35%	1.03	1.03	-0.49
Under 5 Bond Index (Clean)	94.88	94.87	0.006%	-0.22%	-0.22%	-0.22%	-5.12%	2.00	2.01	-0.24
Under 5 Bond Index (Return)	168.46	168.43	0.015%	0.01%	0.01%	0.01%	68.46%	2.00	2.01	-0.24
Under 10 Bond Index (Clean)	107.58	107.51	0.061%	0.05%	0.05%	0.05%	7.58%	3.98	3.97	0.27
Under 10 Bond Index (Return)	191.45	191.32	0.068%	0.25%	0.25%	0.25%	91.45%	3.98	3.97	0.27
5 Plus Bond Index (Clean)	130.27	129.97	0.229%	0.55%	0.55%	0.55%	30.27%	9.71	9.60	1.06
5 Plus Bond Index (Return)	235.75	235.20	0.231%	0.69%	0.69%	0.69%	135.75%	9.71	9.60	1.06
10 Plus Bond Index (Clean)	141.21	140.71	0.355%	0.77%	0.77%	0.77%	41.21%	13.90	13.71	1.40
10 Plus Bond Index (Return)	265.79	264.85	0.355%	0.88%	0.88%	0.88%	165.79%	13.90	13.71	1.40

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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	101.97	2.63	218	104.60	0.00	7,080	7,219	7405
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.74	1.55	96	106.29	0.00	6,022	6,308	6401
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.20	3.44	279	109.64	0.00	10,613	11,271	11636
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.49	1.32	96	110.81	0.00	6,515	7,133	7219
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.23	0.69	313	103.91	0.00	6,828	7,048	7095
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.37	0.00	96	100.37	0.00	5,100	5,119	5119
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.53	3.29	308	119.82	0.00	7,006	8,164	8394
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.85	2.89	310	119.73	0.00	8,031	9,384	9616
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.97	4.66	315	135.63	0.00	11,490	15,049	15584
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.60	0.69	252	104.29	0.00	11,319	11,726	11804
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.88	0.62	252	101.50	0.00	8,322	8,395	8446
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.34	0.02	6	101.36	0.00	4,000	4,053	4054
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.39	1.66	252	116.05	0.00	9,402	10,755	10910
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	102.10	0.36	97	102.46	0.00	3,000	3,063	3074
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.57	1.00	280	100.57	0.00	4,000	3,983	4023
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.86	1.17	252	104.04	0.00	5,322	5,474	5537
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	106.55	1.85	338	108.40	0.00	8,596	9,159	9318

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Bond Index Constituent

Clean Price Performance			Index Price 22-Jan-2019	Previous Index Price 21-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	101.97	101.99	-0.016%	-0.338%	-0.338%	-0.338%	-0.54	0.40	0.40
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.74	104.71	0.031%	-0.304%	-0.304%	-0.304%	-0.54	0.73	0.73
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.20	106.21	-0.012%	-0.253%	-0.253%	-0.253%	-0.51	1.19	1.20
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.49	109.50	-0.005%	-0.415%	-0.415%	-0.415%	-0.45	1.69	1.69
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.23	103.21	0.017%	-0.024%	-0.024%	-0.024%	-0.22	3.09	3.10
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.37	100.35	0.020%	-0.012%	-0.012%	-0.012%	-0.10	3.73	3.74
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.53	116.50	0.022%	-0.127%	-0.127%	-0.127%	-0.07	3.83	3.83
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.85	116.80	0.038%	-0.007%	-0.007%	-0.007%	0.11	4.72	4.72
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.97	130.84	0.096%	0.223%	0.223%	0.223%	0.30	5.30	5.28
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.60	103.43	0.168%	0.573%	0.573%	0.573%	0.50	7.04	7.00
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.88	100.65	0.225%	0.822%	0.822%	0.822%	0.80	8.91	8.84
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.34	101.08	0.251%				0.96	9.80	9.71
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.39	114.12	0.242%	0.795%	0.795%	0.795%	1.04	9.99	9.89
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.10	101.82	0.274%	0.574%	0.574%	0.574%	1.16	11.25	11.12
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.57	99.23	0.342%	0.765%	0.765%	0.765%	1.33	13.01	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.86	102.47	0.380%	0.840%	0.840%	0.840%	1.52	15.75	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.55	105.96	0.552%	0.929%	0.929%	0.929%	1.69	20.41	20.07

Return Price Performance			Index Price 22-Jan-2019	Previous Index Price 21-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	-0.003%	-0.043%	-0.043%	-0.043%	-0.54	0.40	0.40
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.29	106.24	0.045%	0.079%	0.079%	0.079%	-0.54	0.73	0.73
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.64	109.64	-0.001%	0.035%	0.035%	0.035%	-0.51	1.19	1.20
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.81	110.80	0.007%	-0.103%	-0.103%	-0.103%	-0.45	1.69	1.69
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.91	103.89	0.019%	0.029%	0.029%	0.029%	-0.22	3.09	3.10
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.37	100.35	0.020%	-0.012%	-0.012%	-0.012%	-0.10	3.73	3.74
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.82	119.78	0.031%	0.099%	0.099%	0.099%	-0.07	3.83	3.83
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.73	119.68	0.045%	0.189%	0.189%	0.189%	0.11	4.72	4.72
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.63	135.49	0.104%	0.490%	0.490%	0.490%	0.30	5.30	5.28
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.29	104.11	0.169%	0.635%	0.635%	0.635%	0.50	7.04	7.00
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	101.50	101.27	0.226%	0.878%	0.878%	0.878%	0.80	8.91	8.84
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.36	101.10	0.254%				0.96	9.80	9.71
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.05	115.77	0.244%	0.927%	0.927%	0.927%	1.04	9.99	9.89

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.46	102.17	0.277%	0.664%	0.664%	0.664%	1.16	11.25	11.12
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	100.57	100.22	0.342%	0.847%	0.847%	0.847%	1.33	13.01	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.04	103.64	0.380%	0.945%	0.945%	0.945%	1.52	15.75	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.40	107.81	0.547%	1.042%	1.042%	1.042%	1.69	20.41	20.07