

Euronext Dublin - Daily Bond Index Report

Thursday 24 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 24-Jan-2019	Previous Close Value 23-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.58	113.29	0.250%	0.50%	0.50%	0.50%	13.58%	6.69	6.63	0.87
All Bond Index (Return)	206.08	205.56	0.252%	0.68%	0.68%	0.68%	106.08%	6.69	6.63	0.87
Under 3 Bond Index (Clean)	80.90	80.93	-0.035%	-0.38%	-0.38%	-0.38%	-19.10%	1.02	1.02	-0.49
Under 3 Bond Index (Return)	142.30	142.33	-0.022%	-0.04%	-0.04%	-0.04%	42.30%	1.02	1.02	-0.49
Under 5 Bond Index (Clean)	94.89	94.86	0.027%	-0.21%	-0.21%	-0.21%	-5.11%	1.99	2.00	-0.27
Under 5 Bond Index (Return)	168.51	168.45	0.036%	0.04%	0.04%	0.04%	68.51%	1.99	2.00	-0.27
Under 10 Bond Index (Clean)	107.70	107.56	0.128%	0.17%	0.17%	0.17%	7.70%	3.98	3.97	0.23
Under 10 Bond Index (Return)	191.70	191.44	0.133%	0.38%	0.38%	0.38%	91.70%	3.98	3.97	0.23
5 Plus Bond Index (Clean)	130.79	130.28	0.393%	0.96%	0.96%	0.96%	30.79%	9.71	9.61	1.02
5 Plus Bond Index (Return)	236.71	235.79	0.392%	1.10%	1.10%	1.10%	136.71%	9.71	9.61	1.02
10 Plus Bond Index (Clean)	142.06	141.26	0.571%	1.38%	1.38%	1.38%	42.06%	13.90	13.72	1.35
10 Plus Bond Index (Return)	267.40	265.88	0.569%	1.49%	1.49%	1.49%	167.40%	13.90	13.72	1.35

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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	101.92	2.65	220	104.58	0.00	7,080	7,216	7404
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.63	1.58	98	106.21	0.00	6,022	6,301	6396
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.15	3.46	281	109.61	0.00	10,613	11,266	11633
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.44	1.34	98	110.78	0.00	6,515	7,129	7217
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.32	0.69	315	104.01	0.00	6,828	7,054	7102
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.54	0.00	98	100.54	0.00	5,100	5,128	5128
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.67	3.31	310	119.98	0.00	7,006	8,174	8406
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.04	2.91	312	119.95	0.00	8,031	9,400	9633
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.21	4.69	317	135.90	0.00	11,490	15,076	15615
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.89	0.70	254	104.58	0.00	11,319	11,759	11837
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.26	0.63	254	101.88	0.00	8,322	8,426	8478
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.77	0.02	8	101.79	0.00	4,000	4,071	4072
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.93	1.67	254	116.60	0.00	9,402	10,805	10962
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	102.63	0.37	99	103.00	0.00	3,000	3,079	3090
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.16	1.00	282	101.17	0.00	4,000	4,006	4047
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	103.57	1.18	254	104.75	0.00	5,322	5,512	5575
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	107.43	1.86	340	109.29	0.00	8,596	9,234	9395

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jan-2019	Previous Index Price 23-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	101.92	101.96	-0.038%	-0.386%	-0.386%	-0.386%	-0.55	0.39	0.39
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.63	104.67	-0.044%	-0.409%	-0.409%	-0.409%	-0.49	0.72	0.72
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.15	106.18	-0.030%	-0.300%	-0.300%	-0.300%	-0.51	1.18	1.18
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.44	109.47	-0.032%	-0.467%	-0.467%	-0.467%	-0.45	1.68	1.68
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.32	103.22	0.101%	0.066%	0.066%	0.066%	-0.26	3.08	3.09
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.54	100.38	0.161%	0.159%	0.159%	0.159%	-0.15	3.72	3.73
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.67	116.53	0.122%	-0.003%	-0.003%	-0.003%	-0.12	3.81	3.82
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.04	116.90	0.121%	0.162%	0.162%	0.162%	0.07	4.71	4.71
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.21	130.95	0.199%	0.407%	0.407%	0.407%	0.26	5.29	5.28
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.89	103.59	0.292%	0.852%	0.852%	0.852%	0.46	7.03	7.00
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	101.26	100.84	0.410%	1.202%	1.202%	1.202%	0.76	8.90	8.84
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.77	101.30	0.455%				0.92	9.79	9.70
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.93	114.40	0.462%	1.265%	1.265%	1.265%	1.00	9.98	9.88
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.63	102.11	0.516%	1.102%	1.102%	1.102%	1.12	11.25	11.12
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.16	99.60	0.566%	1.366%	1.366%	1.366%	1.29	13.01	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.57	102.92	0.630%	1.531%	1.531%	1.531%	1.48	15.75	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.43	106.64	0.738%	1.761%	1.761%	1.761%	1.65	20.43	20.10

Return Price Performance			Index Price 24-Jan-2019	Previous Index Price 23-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	104.58	104.60	-0.026%	-0.067%	-0.067%	-0.067%	-0.55	0.39	0.39
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.21	106.24	-0.027%	0.006%	0.006%	0.006%	-0.49	0.72	0.72
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.61	109.63	-0.018%	0.012%	0.012%	0.012%	-0.51	1.18	1.18
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.80	-0.020%	-0.131%	-0.131%	-0.131%	-0.45	1.68	1.68
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.01	103.91	0.102%	0.122%	0.122%	0.122%	-0.26	3.08	3.09
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.54	100.38	0.161%	0.159%	0.159%	0.159%	-0.15	3.72	3.73
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.98	119.83	0.127%	0.237%	0.237%	0.237%	-0.12	3.81	3.82
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.95	119.80	0.126%	0.369%	0.369%	0.369%	0.07	4.71	4.71
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.90	135.62	0.203%	0.691%	0.691%	0.691%	0.26	5.29	5.28
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.58	104.28	0.292%	0.918%	0.918%	0.918%	0.46	7.03	7.00
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	101.88	101.47	0.410%	1.261%	1.261%	1.261%	0.76	8.90	8.84
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.79	101.33	0.458%				0.92	9.79	9.70
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.60	116.06	0.460%	1.404%	1.404%	1.404%	1.00	9.98	9.88

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.00	102.47	0.518%	1.198%	1.198%	1.198%	1.12	11.25	11.12
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.17	100.60	0.564%	1.450%	1.450%	1.450%	1.29	13.01	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.75	104.10	0.627%	1.638%	1.638%	1.638%	1.48	15.75	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.29	108.50	0.730%	1.871%	1.871%	1.871%	1.65	20.43	20.10