

Euronext Dublin - Daily Bond Index Report



Monday 4 February, 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 04-Feb-2019	Previous Close Value 01-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.70	113.79	-0.076%	-0.06%	0.61%	0.61%	13.70%	6.68	6.62	0.85
All Bond Index (Return)	206.46	206.57	-0.053%	-0.03%	0.87%	0.87%	106.46%	6.68	6.62	0.85
Under 3 Bond Index (Clean)	80.79	80.81	-0.016%	-0.03%	-0.51%	-0.51%	-19.21%	0.99	1.00	-0.49
Under 3 Bond Index (Return)	142.31	142.28	0.022%	0.02%	-0.03%	-0.03%	42.31%	0.99	1.00	-0.49
Under 5 Bond Index (Clean)	94.78	94.81	-0.023%	-0.04%	-0.32%	-0.32%	-5.22%	1.97	1.97	-0.26
Under 5 Bond Index (Return)	168.50	168.49	0.005%	0.00%	0.04%	0.04%	68.50%	1.97	1.97	-0.26
Under 10 Bond Index (Clean)	107.67	107.72	-0.053%	-0.05%	0.14%	0.14%	7.67%	3.95	3.94	0.22
Under 10 Bond Index (Return)	191.80	191.86	-0.028%	-0.02%	0.44%	0.44%	91.80%	3.95	3.94	0.22
5 Plus Bond Index (Clean)	131.12	131.27	-0.110%	-0.08%	1.22%	1.22%	31.12%	9.70	9.61	0.99
5 Plus Bond Index (Return)	237.45	237.66	-0.091%	-0.06%	1.42%	1.42%	137.45%	9.70	9.61	0.99
10 Plus Bond Index (Clean)	142.75	142.95	-0.137%	-0.09%	1.88%	1.88%	42.75%	13.90	13.72	1.32
10 Plus Bond Index (Return)	268.82	269.14	-0.122%	-0.07%	2.03%	2.03%	168.82%	13.90	13.72	1.32

Euronext Dublin - Daily Bond Index Report



Monday 4 February, 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	101.80	2.79	231	104.59	0.00	7,080	7,207	7405
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.46	1.76	109	106.22	0.00	6,022	6,291	6397
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.02	3.60	292	109.62	0.00	10,613	11,252	11634
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.28	1.49	109	110.78	0.00	6,515	7,119	7217
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.25	0.72	326	103.96	0.00	6,828	7,049	7098
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.51	0.00	109	100.51	0.00	5,100	5,126	5126
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.53	3.43	321	119.96	0.00	7,006	8,164	8405
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.00	3.01	323	120.01	0.00	8,031	9,396	9638
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.10	4.85	328	135.95	0.00	11,490	15,064	15621
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.09	0.73	265	104.82	0.00	11,319	11,782	11864
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.49	0.65	265	102.15	0.00	8,322	8,446	8500
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.03	0.06	19	102.09	0.00	4,000	4,081	4083
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.21	1.74	265	116.95	0.00	9,402	10,832	10995
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.03	0.41	110	103.43	0.00	3,000	3,091	3103
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.62	1.04	293	101.66	0.00	4,000	4,025	4066
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.20	1.23	265	105.43	0.00	5,322	5,546	5611
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.33	1.92	351	110.25	0.00	8,596	9,312	9477

Euronext Dublin - Daily Bond Index Report

Monday 4 February, 2019



Bond Constituent Index Weights

[illegible]

Euronext Dublin - Daily Bond Index Report



Monday 4 February, 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						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 04-Feb-2019	Previous Index Price 01-Feb-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	101.80	101.82	-0.013%	-0.026%	-0.502%	-0.502%	-0.56	0.36	0.36
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.46	104.49	-0.025%	-0.041%	-0.568%	-0.568%	-0.48	0.70	0.70
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.02	106.03	-0.008%	-0.021%	-0.416%	-0.416%	-0.51	1.15	1.16
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.28	109.31	-0.021%	-0.029%	-0.608%	-0.608%	-0.44	1.65	1.66
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.25	103.27	-0.024%	-0.045%	-0.007%	-0.007%	-0.24	3.06	3.06
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.51	100.55	-0.033%	-0.049%	0.130%	0.130%	-0.14	3.70	3.70
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.53	116.59	-0.048%	-0.061%	-0.120%	-0.120%	-0.11	3.79	3.79
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.00	117.05	-0.040%	-0.050%	0.127%	0.127%	0.07	4.69	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.10	131.18	-0.065%	-0.070%	0.323%	0.323%	0.25	5.27	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.09	104.20	-0.104%	-0.070%	1.052%	1.052%	0.43	7.00	6.97
IE00BDHDPH44	BDHDPH4	0.9% Treasury Bond 2028	101.49	101.65	-0.152%	-0.099%	1.439%	1.439%	0.73	8.88	8.82
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.03	102.22	-0.187%	-0.118%			0.89	9.77	9.68
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.21	115.36	-0.133%	-0.089%	1.517%	1.517%	0.97	9.96	9.87
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.03	103.17	-0.139%	-0.111%	1.487%	1.487%	1.08	11.22	11.10
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.62	100.77	-0.149%	-0.078%	1.828%	1.828%	1.25	12.99	12.83
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.20	104.37	-0.167%	-0.141%	2.153%	2.153%	1.44	15.73	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.33	108.43	-0.097%	-0.043%	2.615%	2.615%	1.61	20.43	20.11

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 04-Feb-2019	Previous Index Price 01-Feb-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.59	104.57	0.023%	0.022%	-0.054%	-0.054%	-0.56	0.36	0.36
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.22	106.20	0.021%	0.020%	0.015%	0.015%	-0.48	0.70	0.70
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.62	109.60	0.026%	0.025%	0.023%	0.023%	-0.51	1.15	1.16
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.76	0.016%	0.021%	-0.133%	-0.133%	-0.44	1.65	1.66
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.96	103.98	-0.017%	-0.035%	0.074%	0.074%	-0.24	3.06	3.06
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.51	100.55	-0.033%	-0.049%	0.130%	0.130%	-0.14	3.70	3.70
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.96	119.99	-0.019%	-0.023%	0.222%	0.222%	-0.11	3.79	3.79
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	120.01	120.03	-0.017%	-0.018%	0.420%	0.420%	0.07	4.69	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.95	135.99	-0.029%	-0.024%	0.730%	0.730%	0.25	5.27	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.82	104.92	-0.095%	-0.059%	1.146%	1.146%	0.43	7.00	6.97
IE00BDHDPH44	BDHDPH4	0.9% Treasury Bond 2028	102.15	102.30	-0.145%	-0.090%	1.524%	1.524%	0.73	8.88	8.82
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.09	102.27	-0.178%	-0.107%			0.89	9.77	9.68
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.95	117.09	-0.114%	-0.066%	1.715%	1.715%	0.97	9.96	9.87

Euronext Dublin - Daily Bond Index Report

Monday 4 February, 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	103.43	103.56	-0.127%	-0.096%	1.622%	1.622%	1.08	11.22	11.10
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.66	101.80	-0.137%	-0.064%	1.946%	1.946%	1.25	12.99	12.83
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.43	105.59	-0.152%	-0.121%	2.303%	2.303%	1.44	15.73	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.25	110.34	-0.081%	-0.023%	2.767%	2.767%	1.61	20.43	20.11