

Euronext Dublin - Daily Bond Index Report

Thursday 7 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 07-Feb-2019	Previous Close Value 06-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.80	113.72	0.066%	0.02%	0.69%	0.69%	13.80%	6.67	6.62	0.83
All Bond Index (Return)	206.67	206.52	0.072%	0.07%	0.97%	0.97%	106.67%	6.67	6.62	0.83
Under 3 Bond Index (Clean)	80.73	80.77	-0.041%	-0.10%	-0.58%	-0.58%	-19.27%	0.98	0.99	-0.48
Under 3 Bond Index (Return)	142.27	142.30	-0.027%	-0.01%	-0.07%	-0.07%	42.27%	0.98	0.99	-0.48
Under 5 Bond Index (Clean)	94.72	94.73	-0.013%	-0.10%	-0.38%	-0.38%	-5.28%	1.96	1.96	-0.25
Under 5 Bond Index (Return)	168.44	168.44	-0.003%	-0.04%	0.00%	0.00%	68.44%	1.96	1.96	-0.25
Under 10 Bond Index (Clean)	107.67	107.63	0.033%	-0.05%	0.14%	0.14%	7.67%	3.94	3.93	0.21
Under 10 Bond Index (Return)	191.86	191.78	0.040%	0.01%	0.47%	0.47%	91.86%	3.94	3.93	0.21
5 Plus Bond Index (Clean)	131.35	131.20	0.116%	0.09%	1.39%	1.39%	31.35%	9.70	9.60	0.97
5 Plus Bond Index (Return)	237.89	237.61	0.120%	0.13%	1.61%	1.61%	137.89%	9.70	9.60	0.97
10 Plus Bond Index (Clean)	143.16	142.95	0.152%	0.20%	2.17%	2.17%	43.16%	13.89	13.71	1.30
10 Plus Bond Index (Return)	269.62	269.20	0.155%	0.23%	2.34%	2.34%	169.62%	13.89	13.71	1.30

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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	101.73	2.82	234	104.55	0.00	7,080	7,202	7402
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.37	1.81	112	106.18	0.00	6,022	6,286	6395
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.95	3.64	295	109.59	0.00	10,613	11,245	11631
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.21	1.53	112	110.75	0.00	6,515	7,115	7215
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.21	0.72	329	103.93	0.00	6,828	7,047	7096
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.47	0.00	112	100.47	0.00	5,100	5,124	5124
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.44	3.46	324	119.90	0.00	7,006	8,158	8400
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.98	3.04	326	120.02	0.00	8,031	9,394	9638
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.14	4.90	331	136.04	0.00	11,490	15,068	15631
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.26	0.73	268	105.00	0.00	11,319	11,801	11884
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.67	0.66	268	102.33	0.00	8,322	8,461	8516
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.21	0.07	22	102.28	0.00	4,000	4,089	4091
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.54	1.76	268	117.30	0.00	9,402	10,862	11028
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.37	0.42	113	103.79	0.00	3,000	3,101	3114
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.94	1.05	296	102.00	0.00	4,000	4,038	4080
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.53	1.25	268	105.78	0.00	5,322	5,563	5630
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.65	1.94	354	110.59	0.00	8,596	9,339	9506

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Bond Index Constituent

Clean Price Performance			Index Price 07-Feb-2019	Previous Index Price 06-Feb-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	101.73	101.78	-0.043%	-0.096%	-0.573%	-0.573%	-0.55	0.35	0.35
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.37	104.43	-0.051%	-0.123%	-0.650%	-0.650%	-0.48	0.68	0.68
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.95	105.99	-0.034%	-0.091%	-0.486%	-0.486%	-0.51	1.14	1.15
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.21	109.25	-0.038%	-0.094%	-0.672%	-0.672%	-0.44	1.64	1.64
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.21	103.17	0.039%	-0.080%	-0.043%	-0.043%	-0.23	3.04	3.05
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.47	100.44	0.039%	-0.089%	0.090%	0.090%	-0.13	3.68	3.69
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.44	116.42	0.020%	-0.142%	-0.201%	-0.201%	-0.10	3.78	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.98	116.95	0.025%	-0.071%	0.106%	0.106%	0.06	4.67	4.67
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.14	131.05	0.067%	-0.040%	0.354%	0.354%	0.24	5.25	5.24
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.26	104.11	0.143%	0.091%	1.215%	1.215%	0.40	6.99	6.96
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.67	101.56	0.108%	0.076%	1.617%	1.617%	0.71	8.87	8.80
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.21	102.09	0.125%	0.062%			0.87	9.75	9.67
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.54	115.32	0.188%	0.193%	1.805%	1.805%	0.94	9.95	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.37	103.16	0.205%	0.224%	1.827%	1.827%	1.05	11.21	11.09
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.94	100.77	0.175%	0.243%	2.156%	2.156%	1.23	12.98	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.53	104.36	0.157%	0.173%	2.474%	2.474%	1.42	15.72	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.65	108.55	0.091%	0.250%	2.917%	2.917%	1.59	20.43	20.11

Return Price Performance			Index Price 07-Feb-2019	Previous Index Price 06-Feb-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	104.55	104.59	-0.031%	-0.012%	-0.088%	-0.088%	-0.55	0.35	0.35
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.18	106.22	-0.035%	-0.015%	-0.020%	-0.020%	-0.48	0.68	0.68
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.59	109.61	-0.022%	-0.009%	-0.011%	-0.011%	-0.51	1.14	1.15
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.77	-0.026%	-0.006%	-0.160%	-0.160%	-0.44	1.64	1.64
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.93	103.89	0.041%	-0.064%	0.044%	0.044%	-0.23	3.04	3.05
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.47	100.44	0.039%	-0.089%	0.090%	0.090%	-0.13	3.68	3.69
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.90	119.87	0.028%	-0.075%	0.170%	0.170%	-0.10	3.78	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.02	119.98	0.033%	-0.014%	0.424%	0.424%	0.06	4.67	4.67
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.04	135.93	0.075%	0.038%	0.791%	0.791%	0.24	5.25	5.24
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.00	104.84	0.144%	0.109%	1.316%	1.316%	0.40	6.99	6.96
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.33	102.22	0.111%	0.092%	1.709%	1.709%	0.71	8.87	8.80
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.28	102.15	0.128%	0.082%			0.87	9.75	9.67
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.30	117.08	0.190%	0.230%	2.016%	2.016%	0.94	9.95	9.86

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.79	103.57	0.208%	0.248%	1.972%	1.972%	1.05	11.21	11.09
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.00	101.82	0.177%	0.265%	2.282%	2.282%	1.23	12.98	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.78	105.61	0.159%	0.203%	2.634%	2.634%	1.42	15.72	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.59	110.48	0.095%	0.281%	3.080%	3.080%	1.59	20.43	20.11