

Euronext Dublin - Daily Bond Index Report

Tuesday 19 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 19-Feb-2019	Previous Close Value 18-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.79	113.72	0.059%	0.01%	0.68%	0.68%	13.79%	6.71	6.65	0.83
All Bond Index (Return)	206.57	206.69	-0.060%	0.02%	0.92%	0.92%	106.57%	6.71	6.65	0.83
Under 3 Bond Index (Clean)	80.62	80.63	-0.011%	-0.24%	-0.72%	-0.72%	-19.38%	0.95	0.96	-0.48
Under 3 Bond Index (Return)	142.28	142.28	0.001%	0.00%	-0.06%	-0.06%	42.28%	0.95	0.96	-0.48
Under 5 Bond Index (Clean)	94.66	94.65	0.002%	-0.17%	-0.46%	-0.46%	-5.35%	1.93	1.93	-0.27
Under 5 Bond Index (Return)	168.51	168.49	0.011%	0.01%	0.04%	0.04%	68.51%	1.93	1.93	-0.27
Under 10 Bond Index (Clean)	107.60	107.58	0.019%	-0.11%	0.08%	0.08%	7.60%	3.91	3.91	0.21
Under 10 Bond Index (Return)	191.93	191.88	0.027%	0.04%	0.50%	0.50%	91.93%	3.91	3.91	0.21
5 Plus Bond Index (Clean)	131.39	131.27	0.094%	0.13%	1.42%	1.42%	31.39%	9.72	9.63	0.97
5 Plus Bond Index (Return)	237.64	237.89	-0.105%	0.03%	1.50%	1.50%	137.64%	9.72	9.63	0.97
10 Plus Bond Index (Clean)	143.35	143.12	0.159%	0.32%	2.30%	2.30%	43.35%	13.83	13.66	1.28
10 Plus Bond Index (Return)	268.91	269.67	-0.281%	-0.04%	2.07%	2.07%	168.91%	13.83	13.66	1.28

Euronext Dublin - Daily Bond Index Report



Tuesday 19 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	101.60	2.97	246	104.56	0.00	7,080	7,193	7403
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.17	2.00	124	106.18	0.00	6,022	6,274	6394
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.81	3.79	307	109.60	0.00	10,613	11,230	11632
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.07	1.70	124	110.77	0.00	6,515	7,106	7217
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.26	0.75	341	104.00	0.00	6,828	7,050	7101
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.58	0.00	124	100.58	0.00	5,100	5,130	5130
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.44	3.59	336	120.03	0.00	7,006	8,157	8409
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.86	3.15	338	120.01	0.00	8,031	9,385	9638
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.94	5.08	343	136.02	0.00	11,490	15,046	15629
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.24	0.77	280	105.00	0.00	11,319	11,798	11885
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.84	0.69	280	102.53	0.00	8,322	8,475	8532
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.47	0.10	34	102.57	0.00	5,025	5,149	5155
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.52	1.84	280	117.36	0.00	9,402	10,861	11034
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.56	0.46	125	104.03	0.00	3,000	3,107	3121
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.05	1.10	308	102.15	0.00	4,000	4,042	4086
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.86	1.30	280	106.17	0.00	5,667	5,943	6017
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.76	0.01	1	108.77	0.00	8,596	9,349	9349

Euronext Dublin - Daily Bond Index Report

Tuesday 19 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			Index Price 19-Feb-2019	Previous Index Price 18-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	101.60	101.61	-0.014%	-0.227%	-0.703%	-0.703%	-0.56	0.32	0.32
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.17	104.19	-0.017%	-0.315%	-0.841%	-0.841%	-0.45	0.66	0.66
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.81	105.82	-0.010%	-0.221%	-0.615%	-0.615%	-0.51	1.11	1.12
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.07	109.08	-0.004%	-0.220%	-0.797%	-0.797%	-0.45	1.61	1.62
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.26	103.23	0.024%	-0.034%	0.004%	0.004%	-0.26	3.01	3.02
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.58	100.56	0.023%	0.017%	0.195%	0.195%	-0.16	3.66	3.66
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.44	116.41	0.021%	-0.145%	-0.204%	-0.204%	-0.12	3.75	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.86	116.83	0.021%	-0.174%	0.003%	0.003%	0.07	4.64	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.94	130.92	0.019%	-0.190%	0.203%	0.203%	0.25	5.23	5.21
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.24	104.19	0.044%	0.066%	1.190%	1.190%	0.40	6.96	6.94
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.84	101.75	0.086%	0.242%	1.786%	1.786%	0.69	8.84	8.78
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.47	102.38	0.083%	0.308%			0.85	9.73	9.64
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.52	115.43	0.080%	0.180%	1.790%	1.790%	0.94	9.92	9.83
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.56	103.46	0.103%	0.412%	2.018%	2.018%	1.03	11.19	11.07
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.05	100.93	0.124%	0.355%	2.269%	2.269%	1.22	12.95	12.79
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.86	104.65	0.207%	0.494%	2.802%	2.802%	1.40	15.70	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.76	108.44	0.295%	0.354%	3.024%	3.024%	1.59	20.78	20.46

Return Price Performance			Index Price 19-Feb-2019	Previous Index Price 18-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	104.56	104.57	-0.002%	-0.002%	-0.077%	-0.077%	-0.56	0.32	0.32
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.18	106.18	-0.002%	-0.021%	-0.025%	-0.025%	-0.45	0.66	0.66
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.60	109.60	0.001%	0.000%	-0.002%	-0.002%	-0.51	1.11	1.12
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.77	110.76	0.009%	0.019%	-0.135%	-0.135%	-0.45	1.61	1.62
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.00	103.98	0.026%	0.007%	0.116%	0.116%	-0.26	3.01	3.02
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.58	100.56	0.023%	0.017%	0.195%	0.195%	-0.16	3.66	3.66
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.03	119.99	0.029%	0.028%	0.274%	0.274%	-0.12	3.75	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.01	119.97	0.028%	-0.022%	0.416%	0.416%	0.07	4.64	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.02	135.98	0.029%	0.024%	0.778%	0.778%	0.25	5.23	5.21
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.00	104.95	0.047%	0.115%	1.323%	1.323%	0.40	6.96	6.94
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.53	102.44	0.088%	0.286%	1.905%	1.905%	0.69	8.84	8.78
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.57	102.48	0.086%	0.364%			0.85	9.73	9.64
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.36	117.26	0.084%	0.284%	2.071%	2.071%	0.94	9.92	9.83

Euronext Dublin - Daily Bond Index Report

Tuesday 19 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	104.03	103.92	0.106%	0.478%	2.206%	2.206%	1.03	11.19	11.07
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.15	102.02	0.125%	0.417%	2.437%	2.437%	1.22	12.95	12.79
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.17	105.94	0.210%	0.572%	3.013%	3.013%	1.40	15.70	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.77	108.44	0.300%	-1.371%	1.381%	1.381%	1.59	20.78	20.46