

Euronext Dublin - Daily Bond Index Report

Thursday 4 April, 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-Apr-2019	Previous Close Value 03-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.01	114.80	0.177%	-0.30%	-0.30%	1.76%	15.01%	6.73	6.69	0.65
All Bond Index (Return)	207.52	207.14	0.182%	-0.25%	-0.25%	1.39%	107.52%	6.73	6.69	0.65
Under 3 Bond Index (Clean)	80.18	80.21	-0.042%	-0.10%	-0.10%	-1.27%	-19.82%	1.20	1.20	-0.44
Under 3 Bond Index (Return)	142.04	142.08	-0.030%	-0.04%	-0.04%	-0.23%	42.04%	1.20	1.20	-0.44
Under 5 Bond Index (Clean)	94.38	94.40	-0.015%	-0.12%	-0.12%	-0.74%	-5.62%	2.25	2.25	-0.26
Under 5 Bond Index (Return)	167.80	167.81	-0.005%	-0.06%	-0.06%	-0.38%	67.80%	2.25	2.25	-0.26
Under 10 Bond Index (Clean)	107.90	107.85	0.042%	-0.19%	-0.19%	0.36%	7.90%	3.86	3.86	0.05
Under 10 Bond Index (Return)	190.74	190.65	0.049%	-0.14%	-0.14%	-0.12%	90.74%	3.86	3.86	0.05
5 Plus Bond Index (Clean)	134.08	133.63	0.333%	-0.44%	-0.44%	3.49%	34.08%	10.42	10.34	0.81
5 Plus Bond Index (Return)	240.43	239.63	0.336%	-0.41%	-0.41%	2.69%	140.43%	10.42	10.34	0.81
10 Plus Bond Index (Clean)	147.76	147.01	0.509%	-0.57%	-0.57%	5.45%	47.76%	13.80	13.65	1.06
10 Plus Bond Index (Return)	277.54	276.14	0.510%	-0.54%	-0.54%	5.35%	177.54%	13.80	13.65	1.06

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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	100.96	3.50	290	104.45	0.00	7,080	7,148	7395
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.42	2.72	168	106.13	0.00	6,022	6,228	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.19	4.33	351	109.52	0.00	10,600	11,151	11609
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.52	2.30	168	110.82	0.00	6,480	7,032	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.30	0.04	20	103.35	0.00	6,828	7,053	7056
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.88	0.00	168	100.88	0.00	5,100	5,145	5145
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.43	0.16	15	116.59	0.00	7,006	8,157	8168
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.29	0.16	17	117.45	0.00	8,031	9,420	9432
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.54	0.33	22	131.87	0.00	11,490	15,115	15152
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.61	0.89	324	106.50	0.00	11,319	11,954	12055
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.01	0.80	324	104.80	0.00	8,322	8,655	8722
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	104.91	0.24	78	105.14	0.00	5,025	5,272	5284
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.33	2.13	324	120.46	0.00	9,402	11,125	11325
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.21	0.06	17	106.28	0.00	3,000	3,186	3188
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.30	1.25	352	105.56	0.00	4,000	4,172	4222
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.38	1.51	324	109.89	0.00	5,715	6,194	6280
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.28	0.25	45	113.53	0.00	8,596	9,738	9759

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Bond Index Constituent

Clean Price Performance			Index Price 04-Apr-2019	Previous Index Price 03-Apr-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	100.96	101.02	-0.057%	-0.097%	-0.097%	-1.329%	-0.50	0.20	0.20
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.42	103.47	-0.051%	-0.095%	-0.095%	-1.562%	-0.53	0.53	0.53
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.19	105.25	-0.052%	-0.129%	-0.129%	-1.195%	-0.53	0.99	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.52	108.57	-0.047%	-0.097%	-0.097%	-1.300%	-0.53	1.48	1.49
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.30	103.30	0.003%	-0.078%	-0.078%	0.046%	-0.32	2.91	2.92
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.88	100.85	0.029%	-0.081%	-0.081%	0.497%	-0.25	3.53	3.54
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.43	116.42	0.007%	-0.159%	-0.159%	-0.207%	-0.24	3.75	3.76
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.29	117.23	0.055%	-0.169%	-0.169%	0.375%	-0.09	4.65	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.54	131.44	0.079%	-0.250%	-0.250%	0.663%	0.07	5.32	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.61	105.46	0.150%	-0.297%	-0.297%	2.529%	0.20	6.84	6.83
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.01	103.77	0.223%	-0.393%	-0.393%	3.949%	0.45	8.72	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.91	104.64	0.252%	-0.440%	-0.440%		0.60	9.61	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.33	118.01	0.272%	-0.490%	-0.490%	4.263%	0.68	9.82	9.75
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.21	105.83	0.368%	-0.404%	-0.404%	4.629%	0.80	11.13	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.30	103.87	0.422%	-0.518%	-0.518%	5.557%	0.97	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.38	107.74	0.593%	-0.715%	-0.715%	6.249%	1.18	15.63	15.44
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.28	112.21	0.954%	-0.722%	-0.722%	7.306%	1.39	20.78	20.50

Return Price Performance			Index Price 04-Apr-2019	Previous Index Price 03-Apr-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	104.45	104.50	-0.043%	-0.024%	-0.024%	-0.183%	-0.50	0.20	0.20
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.13	106.17	-0.035%	-0.001%	-0.001%	-0.070%	-0.53	0.53	0.53
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.52	109.56	-0.039%	-0.057%	-0.057%	-0.070%	-0.53	0.99	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.86	-0.034%	-0.021%	-0.021%	-0.091%	-0.53	1.48	1.49
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.35	103.34	0.005%	-0.066%	-0.066%	-0.519%	-0.32	2.91	2.92
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.88	100.85	0.029%	-0.081%	-0.081%	0.497%	-0.25	3.53	3.54
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.59	116.57	0.015%	-0.104%	-0.104%	-2.594%	-0.24	3.75	3.76
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.45	117.38	0.063%	-0.122%	-0.122%	-1.722%	-0.09	4.65	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.87	131.75	0.090%	-0.183%	-0.183%	-2.295%	0.07	5.32	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.50	106.34	0.151%	-0.279%	-0.279%	2.770%	0.20	6.84	6.83
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.80	104.57	0.224%	-0.375%	-0.375%	4.164%	0.45	8.72	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.14	104.88	0.255%	-0.422%	-0.422%		0.60	9.61	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.46	120.13	0.273%	-0.450%	-0.450%	4.763%	0.68	9.82	9.75

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.28	105.88	0.371%	-0.383%	-0.383%	4.417%	0.80	11.13	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.56	105.12	0.420%	-0.491%	-0.491%	5.853%	0.97	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.89	109.24	0.590%	-0.681%	-0.681%	6.623%	1.18	15.63	15.44
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.53	112.45	0.957%	-0.693%	-0.693%	5.820%	1.39	20.78	20.50