

# Euronext Dublin - Daily Bond Index Report

Monday 11 March, 2019



28 Anglesea Street  
Dublin 2, Ireland  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 11-Mar-2019	Previous Close Value 08-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.47	114.61	-0.127%	0.57%	1.28%	1.28%	14.47%	6.72	6.67	0.73
All Bond Index (Return)	208.07	208.29	-0.104%	0.63%	1.66%	1.66%	108.07%	6.72	6.67	0.73
Under 3 Bond Index (Clean)	80.37	80.38	-0.017%	-0.13%	-1.03%	-1.03%	-19.63%	0.90	0.90	-0.45
Under 3 Bond Index (Return)	142.19	142.17	0.020%	0.01%	-0.12%	-0.12%	42.19%	0.90	0.90	-0.45
Under 5 Bond Index (Clean)	94.51	94.54	-0.030%	-0.03%	-0.61%	-0.61%	-5.49%	1.88	1.88	-0.29
Under 5 Bond Index (Return)	168.57	168.57	-0.001%	0.08%	0.08%	0.08%	68.57%	1.88	1.88	-0.29
Under 10 Bond Index (Clean)	107.88	107.97	-0.076%	0.26%	0.34%	0.34%	7.88%	3.91	3.90	0.11
Under 10 Bond Index (Return)	192.72	192.82	-0.051%	0.34%	0.92%	0.92%	92.72%	3.91	3.90	0.11
5 Plus Bond Index (Clean)	132.80	133.05	-0.187%	0.94%	2.51%	2.51%	32.80%	9.73	9.65	0.85
5 Plus Bond Index (Return)	240.41	240.82	-0.168%	0.98%	2.68%	2.68%	140.41%	9.73	9.65	0.85
10 Plus Bond Index (Clean)	145.42	145.79	-0.252%	1.34%	3.78%	3.78%	45.42%	13.80	13.64	1.17
10 Plus Bond Index (Return)	273.02	273.67	-0.237%	1.38%	3.63%	3.63%	173.02%	13.80	13.64	1.17

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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	101.30	3.21	266	104.50	0.00	7,080	7,172	7398
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.82	2.33	144	106.15	0.00	6,022	6,253	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.48	4.03	327	109.51	0.00	10,600	11,181	11608
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.74	1.97	144	110.72	0.00	6,480	7,046	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.32	0.79	361	104.11	0.00	6,828	7,054	7108
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.77	0.00	144	100.77	0.00	5,100	5,139	5139
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.54	3.80	356	120.34	0.00	7,006	8,164	8431
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.25	3.34	358	120.59	0.00	8,031	9,416	9684
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.58	5.37	363	136.95	0.00	11,490	15,119	15736
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.20	0.82	300	106.02	0.00	11,319	11,907	12000
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.27	0.74	300	104.01	0.00	8,322	8,594	8655
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	104.10	0.16	54	104.26	0.00	5,025	5,231	5240
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	117.29	1.97	300	119.27	0.00	9,402	11,027	11213
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	104.92	0.54	145	105.46	0.00	3,000	3,148	3164
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	102.44	1.17	328	103.60	0.00	4,000	4,097	4144
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	106.27	1.40	300	107.67	0.00	5,715	6,073	6153
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	110.31	0.12	21	110.42	0.00	8,596	9,482	9492



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## Bond Index Constituent

Clean Price Performance			Index Price 11-Mar-2019	Previous Index Price 08-Mar-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	101.30	101.31	-0.014%	-0.132%	-0.999%	-0.999%	-0.45	0.27	0.27
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.82	103.84	-0.017%	-0.151%	-1.176%	-1.176%	-0.44	0.60	0.60
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.48	105.49	-0.013%	-0.119%	-0.929%	-0.929%	-0.46	1.06	1.06
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.74	108.77	-0.027%	-0.110%	-1.097%	-1.097%	-0.43	1.56	1.56
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.32	103.35	-0.033%	0.087%	0.061%	0.061%	-0.30	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.77	100.81	-0.041%	0.185%	0.382%	0.382%	-0.21	3.60	3.61
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.54	116.61	-0.067%	0.146%	-0.118%	-0.118%	-0.19	3.70	3.70
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.25	117.38	-0.105%	0.300%	0.341%	0.341%	-0.04	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.58	131.74	-0.122%	0.374%	0.689%	0.689%	0.12	5.39	5.38
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.20	105.35	-0.149%	0.704%	2.123%	2.123%	0.27	6.91	6.89
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.27	103.42	-0.145%	1.139%	3.210%	3.210%	0.53	8.79	8.74
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.10	104.26	-0.156%	1.255%			0.68	9.68	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.29	117.45	-0.136%	1.276%	3.351%	3.351%	0.78	9.88	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.92	105.10	-0.171%	1.174%	3.356%	3.356%	0.92	11.14	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	102.44	102.65	-0.211%	1.262%	3.668%	3.668%	1.11	12.91	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.27	106.59	-0.296%	1.409%	4.181%	4.181%	1.31	15.67	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.31	110.82	-0.457%	1.507%	4.491%	4.491%	1.52	20.77	20.46

Return Price Performance			Index Price 11-Mar-2019	Previous Index Price 08-Mar-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	104.50	104.48	0.021%	-0.002%	-0.137%	-0.137%	-0.45	0.27	0.27
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.15	106.12	0.028%	0.020%	-0.053%	-0.053%	-0.44	0.60	0.60
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.51	109.49	0.021%	0.009%	-0.081%	-0.081%	-0.46	1.06	1.06
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.71	0.011%	0.028%	-0.186%	-0.186%	-0.43	1.56	1.56
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.11	104.13	-0.026%	0.110%	0.215%	0.215%	-0.30	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.77	100.81	-0.041%	0.185%	0.382%	0.382%	-0.21	3.60	3.61
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.34	120.39	-0.038%	0.240%	0.536%	0.536%	-0.19	3.70	3.70
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.59	120.68	-0.080%	0.377%	0.902%	0.902%	-0.04	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.95	137.06	-0.085%	0.478%	1.467%	1.467%	0.12	5.39	5.38
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.02	106.17	-0.141%	0.726%	2.302%	2.302%	0.27	6.91	6.89
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.01	104.15	-0.136%	1.157%	3.371%	3.371%	0.53	8.79	8.74
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.26	104.41	-0.147%	1.286%			0.68	9.68	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.27	119.41	-0.117%	1.318%	3.726%	3.726%	0.78	9.88	9.80

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.46	105.63	-0.160%	1.206%	3.613%	3.613%	0.92	11.14	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	103.60	103.81	-0.199%	1.287%	3.895%	3.895%	1.11	12.91	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	107.67	107.97	-0.280%	1.440%	4.468%	4.468%	1.31	15.67	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.42	110.91	-0.442%	1.562%	2.928%	2.928%	1.52	20.77	20.46