

# Euronext Dublin - Daily Bond Index Report

Tuesday 19 March, 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-Mar-2019	Previous Close Value 18-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.34	114.53	-0.169%	0.45%	1.17%	1.17%	14.34%	6.73	6.68	0.74
All Bond Index (Return)	206.51	207.31	-0.388%	-0.12%	0.89%	0.89%	106.51%	6.73	6.68	0.74
Under 3 Bond Index (Clean)	80.29	80.30	-0.020%	-0.23%	-1.13%	-1.13%	-19.71%	1.25	1.25	-0.38
Under 3 Bond Index (Return)	141.99	142.15	-0.115%	-0.13%	-0.26%	-0.26%	41.99%	1.25	1.25	-0.38
Under 5 Bond Index (Clean)	94.39	94.43	-0.049%	-0.16%	-0.74%	-0.74%	-5.61%	1.88	1.88	-0.27
Under 5 Bond Index (Return)	168.30	168.49	-0.114%	-0.08%	-0.08%	-0.08%	68.30%	1.88	1.88	-0.27
Under 10 Bond Index (Clean)	107.70	107.85	-0.135%	0.09%	0.17%	0.17%	7.70%	3.90	3.89	0.13
Under 10 Bond Index (Return)	190.68	191.51	-0.433%	-0.72%	-0.15%	-0.15%	90.68%	3.90	3.89	0.13
5 Plus Bond Index (Clean)	132.66	132.98	-0.244%	0.83%	2.40%	2.40%	32.66%	9.78	9.70	0.86
5 Plus Bond Index (Return)	237.71	239.05	-0.560%	-0.15%	1.53%	1.53%	137.71%	9.78	9.70	0.86
10 Plus Bond Index (Clean)	145.46	145.83	-0.252%	1.37%	3.81%	3.81%	45.46%	13.79	13.63	1.17
10 Plus Bond Index (Return)	273.07	273.82	-0.275%	1.40%	3.65%	3.65%	173.07%	13.79	13.63	1.17

# Euronext Dublin - Daily Bond Index Report



Tuesday 19 March, 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	101.19	3.30	274	104.49	0.00	7,080	7,164	7398
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.66	2.46	152	106.11	0.00	6,022	6,243	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.43	4.13	335	109.56	0.00	10,600	11,175	11613
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.66	2.08	152	110.74	0.00	6,480	7,041	7176
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.14	0.01	4	103.15	0.00	6,828	7,042	7043
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.61	0.00	152	100.61	0.00	5,100	5,131	5131
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.25	3.89	364	120.14	0.00	7,006	8,144	8417
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.97	0.01	1	116.98	0.00	8,031	9,394	9395
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.23	0.09	6	131.31	0.00	11,490	15,078	15088
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.01	0.84	308	105.85	0.00	11,319	11,886	11981
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.11	0.76	308	103.87	0.00	8,322	8,581	8644
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	103.92	0.19	62	104.11	0.00	5,025	5,222	5232
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	117.29	2.03	308	119.31	0.00	9,402	11,027	11217
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	104.87	0.00	1	104.88	0.00	3,000	3,146	3146
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	102.64	1.20	336	103.83	0.00	4,000	4,105	4153
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	106.36	1.44	308	107.80	0.00	5,715	6,079	6161
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	110.40	0.16	29	110.56	0.00	8,596	9,490	9504



# Euronext Dublin - Daily Bond Index Report

Tuesday 19 March, 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-Mar-2019	Previous Index Price 18-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	101.19	101.22	-0.030%	-0.239%	-1.104%	-1.104%	-0.45	0.24	0.24
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.66	103.71	-0.050%	-0.310%	-1.333%	-1.333%	-0.40	0.58	0.58
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.43	105.40	0.021%	-0.169%	-0.978%	-0.978%	-0.51	1.04	1.04
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.66	108.66	-0.005%	-0.191%	-1.177%	-1.177%	-0.45	1.53	1.54
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.14	103.21	-0.064%	-0.082%	-0.108%	-0.108%	-0.25	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.61	100.71	-0.099%	0.033%	0.229%	0.229%	-0.17	3.58	3.58
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.25	116.43	-0.155%	-0.102%	-0.366%	-0.366%	-0.15	3.80	3.80
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.97	117.17	-0.166%	0.062%	0.103%	0.103%	0.00	4.70	4.70
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.23	131.52	-0.224%	0.105%	0.419%	0.419%	0.15	5.36	5.36
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.01	105.25	-0.234%	0.524%	1.941%	1.941%	0.29	6.89	6.87
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.11	103.46	-0.335%	0.990%	3.058%	3.058%	0.55	8.77	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	103.92	104.30	-0.364%	1.082%			0.70	9.65	9.59
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.29	117.65	-0.311%	1.272%	3.347%	3.347%	0.78	9.86	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.87	105.23	-0.335%	1.127%	3.309%	3.309%	0.92	11.18	11.07
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	102.64	102.87	-0.228%	1.460%	3.870%	3.870%	1.10	12.89	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.36	106.59	-0.216%	1.500%	4.274%	4.274%	1.30	15.65	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.40	110.54	-0.129%	1.590%	4.576%	4.576%	1.51	20.75	20.44

Return Price Performance			Index Price 19-Mar-2019	Previous Index Price 18-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	104.49	104.47	0.018%	-0.012%	-0.147%	-0.147%	-0.45	0.24	0.24
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.11	106.10	0.011%	-0.014%	-0.087%	-0.087%	-0.40	0.58	0.58
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.56	109.48	0.065%	0.051%	-0.039%	-0.039%	-0.51	1.04	1.04
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.74	110.69	0.045%	0.047%	-0.167%	-0.167%	-0.45	1.53	1.54
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.15	103.21	-0.056%	-0.812%	-0.708%	-0.708%	-0.25	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.61	100.71	-0.099%	0.033%	0.229%	0.229%	-0.17	3.58	3.58
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.14	120.27	-0.116%	0.070%	0.366%	0.366%	-0.15	3.80	3.80
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.98	120.54	-2.951%	-2.622%	-2.113%	-2.113%	0.00	4.70	4.70
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.31	131.55	-0.178%	-3.655%	-2.707%	-2.707%	0.15	5.36	5.36
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.85	106.09	-0.222%	0.569%	2.143%	2.143%	0.29	6.89	6.87
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.87	104.21	-0.323%	1.028%	3.239%	3.239%	0.55	8.77	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.11	104.47	-0.352%	1.137%			0.70	9.65	9.59
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.31	119.65	-0.284%	1.358%	3.767%	3.767%	0.78	9.86	9.78

# Euronext Dublin - Daily Bond Index Report

Tuesday 19 March, 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	104.88	105.78	-0.851%	0.650%	3.043%	3.043%	0.92	11.18	11.07
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	103.83	104.05	-0.211%	1.510%	4.125%	4.125%	1.10	12.89	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	107.80	108.01	-0.195%	1.565%	4.597%	4.597%	1.30	15.65	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.56	110.68	-0.109%	1.685%	3.053%	3.053%	1.51	20.75	20.44