

# Euronext Dublin - Daily Bond Index Report

Wednesday 27 March, 2019



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

## Bond Indices Performance

Index	Close Value 27-Mar-2019	Previous Close Value 26-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.61	115.17	0.385%	1.58%	2.30%	2.30%	15.61%	6.79	6.75	0.58
All Bond Index (Return)	208.49	207.68	0.387%	0.84%	1.86%	1.86%	108.49%	6.79	6.75	0.58
Under 3 Bond Index (Clean)	80.30	80.27	0.030%	-0.22%	-1.12%	-1.12%	-19.71%	1.23	1.23	-0.46
Under 3 Bond Index (Return)	142.12	142.07	0.039%	-0.04%	-0.17%	-0.17%	42.12%	1.23	1.23	-0.46
Under 5 Bond Index (Clean)	94.55	94.43	0.123%	0.02%	-0.57%	-0.57%	-5.45%	2.27	2.28	-0.29
Under 5 Bond Index (Return)	167.97	167.76	0.130%	-0.27%	-0.27%	-0.27%	67.97%	2.27	2.28	-0.29
Under 10 Bond Index (Clean)	108.21	107.96	0.240%	0.57%	0.65%	0.65%	8.21%	3.89	3.89	0.00
Under 10 Bond Index (Return)	191.17	190.70	0.245%	-0.47%	0.11%	0.11%	91.17%	3.89	3.89	0.00
5 Plus Bond Index (Clean)	135.17	134.37	0.597%	2.74%	4.34%	4.34%	35.17%	10.48	10.40	0.74
5 Plus Bond Index (Return)	242.28	240.84	0.597%	1.77%	3.48%	3.48%	142.28%	10.48	10.40	0.74
10 Plus Bond Index (Clean)	149.40	148.31	0.736%	4.11%	6.62%	6.62%	49.40%	13.86	13.72	0.98
10 Plus Bond Index (Return)	280.49	278.45	0.734%	4.15%	6.46%	6.46%	180.49%	13.86	13.72	0.98

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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	101.11	3.40	282	104.51	0.00	7,080	7,158	7399
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.55	2.59	160	106.14	0.00	6,022	6,236	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.38	4.23	343	109.61	0.00	10,600	11,170	11619
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.68	2.19	160	110.87	0.00	6,480	7,042	7184
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.42	0.03	12	103.45	0.00	6,828	7,062	7063
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.00	0.00	160	101.00	0.00	5,100	5,151	5151
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.70	0.08	7	116.77	0.00	7,006	8,176	8181
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.61	0.08	9	117.70	0.00	8,031	9,445	9452
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.09	0.21	14	132.30	0.00	11,490	15,178	15202
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.12	0.87	316	106.99	0.00	11,319	12,011	12109
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.67	0.78	316	105.45	0.00	8,322	8,710	8775
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.65	0.21	70	105.86	0.00	5,025	5,309	5320
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.31	2.08	316	121.39	0.00	9,402	11,217	11412
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.00	0.03	9	107.04	0.00	3,000	3,210	3211
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.29	1.23	344	106.52	0.00	4,000	4,212	4261
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.82	1.47	316	111.29	0.00	5,715	6,276	6361
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	115.20	0.20	37	115.40	0.00	8,596	9,902	9920



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## Bond Index Constituent

Clean Price Performance			Index Price 27-Mar-2019	Previous Index Price 26-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	101.11	101.12	-0.013%	-0.316%	-1.182%	-1.182%	-0.57	0.22	0.22
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.55	103.57	-0.018%	-0.413%	-1.434%	-1.434%	-0.45	0.56	0.56
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.38	105.39	-0.009%	-0.212%	-1.021%	-1.021%	-0.57	1.01	1.02
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.68	108.64	0.033%	-0.171%	-1.157%	-1.157%	-0.54	1.51	1.52
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.42	103.25	0.171%	0.192%	0.166%	0.166%	-0.35	2.94	2.95
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.00	100.77	0.229%	0.421%	0.618%	0.618%	-0.28	3.56	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.70	116.41	0.247%	0.286%	0.021%	0.021%	-0.27	3.77	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.61	117.21	0.340%	0.608%	0.649%	0.649%	-0.13	4.68	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.09	131.61	0.369%	0.767%	1.083%	1.083%	0.01	5.34	5.34
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.12	105.63	0.469%	1.588%	3.020%	3.020%	0.14	6.87	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.67	104.12	0.530%	2.511%	4.611%	4.611%	0.38	8.75	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.65	105.02	0.599%	2.762%			0.53	9.64	9.59
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.31	118.63	0.576%	3.018%	5.128%	5.128%	0.60	9.85	9.79
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.00	106.34	0.626%	3.180%	5.406%	5.406%	0.74	11.16	11.08
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.29	104.54	0.721%	4.086%	6.558%	6.558%	0.90	12.88	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.82	108.94	0.808%	4.798%	7.662%	7.662%	1.10	15.68	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.20	114.07	0.990%	6.003%	9.119%	9.119%	1.31	20.86	20.59

Return Price Performance			Index Price 27-Mar-2019	Previous Index Price 26-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	104.51	104.51	-0.001%	0.004%	-0.131%	-0.131%	-0.57	0.22	0.22
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.14	-0.003%	0.008%	-0.065%	-0.065%	-0.45	0.56	0.56
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.61	109.60	0.004%	0.100%	0.009%	0.009%	-0.57	1.01	1.02
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.87	110.82	0.045%	0.166%	-0.048%	-0.048%	-0.54	1.51	1.52
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.45	103.27	0.173%	-0.522%	-0.418%	-0.418%	-0.35	2.94	2.95
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.00	100.77	0.229%	0.421%	0.618%	0.618%	-0.28	3.56	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.77	116.47	0.257%	-2.731%	-2.443%	-2.443%	-0.27	3.77	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.70	117.29	0.347%	-2.029%	-1.516%	-1.516%	-0.13	4.68	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.30	131.80	0.379%	-2.932%	-1.977%	-1.977%	0.01	5.34	5.34
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.99	106.49	0.468%	1.647%	3.237%	3.237%	0.14	6.87	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.45	104.89	0.528%	2.558%	4.803%	4.803%	0.38	8.75	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.86	105.23	0.600%	2.838%			0.53	9.64	9.59
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.39	120.70	0.571%	3.119%	5.570%	5.570%	0.60	9.85	9.79

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.04	106.37	0.629%	2.721%	5.163%	5.163%	0.74	11.16	11.08
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	106.52	105.76	0.716%	4.134%	6.816%	6.816%	0.90	12.88	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	111.29	110.41	0.802%	4.856%	7.987%	7.987%	1.10	15.68	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.40	114.26	0.993%	6.137%	7.564%	7.564%	1.31	20.86	20.59