

# Euronext Dublin - Daily Bond Index Report

Thursday 28 March, 2019



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

## Bond Indices Performance

Index	Close Value 28-Mar-2019	Previous Close Value 27-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.41	115.61	-0.175%	1.40%	2.12%	2.12%	15.41%	6.78	6.73	0.60
All Bond Index (Return)	208.14	208.49	-0.166%	0.67%	1.69%	1.69%	108.14%	6.78	6.73	0.60
Under 3 Bond Index (Clean)	80.26	80.30	-0.039%	-0.26%	-1.16%	-1.16%	-19.74%	1.22	1.22	-0.46
Under 3 Bond Index (Return)	142.08	142.12	-0.028%	-0.07%	-0.19%	-0.19%	42.08%	1.22	1.22	-0.46
Under 5 Bond Index (Clean)	94.49	94.55	-0.060%	-0.04%	-0.63%	-0.63%	-5.51%	2.27	2.27	-0.28
Under 5 Bond Index (Return)	167.89	167.97	-0.051%	-0.33%	-0.33%	-0.33%	67.89%	2.27	2.27	-0.28
Under 10 Bond Index (Clean)	108.10	108.21	-0.106%	0.46%	0.54%	0.54%	8.10%	3.88	3.88	0.02
Under 10 Bond Index (Return)	190.98	191.17	-0.097%	-0.56%	0.01%	0.01%	90.98%	3.88	3.88	0.02
5 Plus Bond Index (Clean)	134.81	135.17	-0.267%	2.46%	4.06%	4.06%	34.81%	10.46	10.38	0.76
5 Plus Bond Index (Return)	241.65	242.28	-0.260%	1.50%	3.21%	3.21%	141.65%	10.46	10.38	0.76
10 Plus Bond Index (Clean)	148.89	149.40	-0.341%	3.75%	6.25%	6.25%	48.89%	13.84	13.70	1.00
10 Plus Bond Index (Return)	279.55	280.49	-0.334%	3.80%	6.11%	6.11%	179.55%	13.84	13.70	1.00

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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	101.08	3.41	283	104.49	0.00	7,080	7,156	7397
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.54	2.60	161	106.14	0.00	6,022	6,235	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.34	4.24	344	109.58	0.00	10,600	11,166	11615
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.64	2.21	161	110.84	0.00	6,480	7,039	7182
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.36	0.03	13	103.39	0.00	6,828	7,057	7059
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.94	0.00	161	100.94	0.00	5,100	5,148	5148
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.59	0.09	8	116.68	0.00	7,006	8,168	8174
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.47	0.09	10	117.56	0.00	8,031	9,434	9441
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.86	0.22	15	132.08	0.00	11,490	15,151	15177
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.92	0.87	317	106.79	0.00	11,319	11,989	12087
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.46	0.78	317	105.25	0.00	8,322	8,693	8758
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.43	0.21	71	105.64	0.00	5,025	5,298	5309
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.01	2.08	317	121.09	0.00	9,402	11,188	11384
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.72	0.04	10	106.76	0.00	3,000	3,202	3203
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.98	1.23	345	106.21	0.00	4,000	4,199	4248
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.40	1.48	317	110.88	0.00	5,715	6,252	6337
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.59	0.21	38	114.79	0.00	8,596	9,850	9868



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## Bond Index Constituent

Clean Price Performance			Index Price 28-Mar-2019	Previous Index Price 27-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	101.08	101.11	-0.034%	-0.350%	-1.215%	-1.215%	-0.60	0.21	0.21
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.54	103.55	-0.014%	-0.426%	-1.448%	-1.448%	-0.52	0.55	0.55
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.34	105.38	-0.042%	-0.254%	-1.062%	-1.062%	-0.57	1.01	1.01
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.64	108.68	-0.040%	-0.210%	-1.196%	-1.196%	-0.54	1.50	1.51
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.36	103.42	-0.062%	0.130%	0.104%	0.104%	-0.33	2.93	2.94
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.94	101.00	-0.060%	0.360%	0.557%	0.557%	-0.26	3.55	3.56
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.59	116.70	-0.089%	0.197%	-0.068%	-0.068%	-0.26	3.77	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.47	117.61	-0.122%	0.486%	0.526%	0.526%	-0.11	4.67	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.86	132.09	-0.175%	0.590%	0.906%	0.906%	0.04	5.34	5.33
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.92	106.12	-0.188%	1.397%	2.826%	2.826%	0.16	6.86	6.85
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.46	104.67	-0.194%	2.312%	4.408%	4.408%	0.40	8.74	8.71
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.43	105.65	-0.208%	2.548%			0.55	9.63	9.58
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.01	119.31	-0.254%	2.756%	4.861%	4.861%	0.63	9.84	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.72	107.00	-0.261%	2.911%	5.131%	5.131%	0.76	11.15	11.07
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.98	105.29	-0.298%	3.775%	6.240%	6.240%	0.92	12.87	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.40	109.82	-0.382%	4.397%	7.251%	7.251%	1.12	15.66	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.59	115.20	-0.530%	5.442%	8.541%	8.541%	1.33	20.84	20.56

Return Price Performance			Index Price 28-Mar-2019	Previous Index Price 27-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	104.51	-0.021%	-0.017%	-0.152%	-0.152%	-0.60	0.21	0.21
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.14	0.002%	0.009%	-0.063%	-0.063%	-0.52	0.55	0.55
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.58	109.61	-0.029%	0.070%	-0.020%	-0.020%	-0.57	1.01	1.01
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.84	110.87	-0.027%	0.139%	-0.075%	-0.075%	-0.54	1.50	1.51
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.39	103.45	-0.060%	-0.582%	-0.477%	-0.477%	-0.33	2.93	2.94
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.94	101.00	-0.060%	0.360%	0.557%	0.557%	-0.26	3.55	3.56
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.68	116.77	-0.080%	-2.809%	-2.521%	-2.521%	-0.26	3.77	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.56	117.70	-0.114%	-2.140%	-1.628%	-1.628%	-0.11	4.67	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.08	132.30	-0.163%	-3.090%	-2.137%	-2.137%	0.04	5.34	5.33
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.79	106.99	-0.185%	1.458%	3.046%	3.046%	0.16	6.86	6.85
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.25	105.45	-0.190%	2.363%	4.604%	4.604%	0.40	8.74	8.71
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.64	105.86	-0.204%	2.628%			0.55	9.63	9.58
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.09	121.39	-0.244%	2.868%	5.313%	5.313%	0.63	9.84	9.78

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.76	107.04	-0.257%	2.457%	4.893%	4.893%	0.76	11.15	11.07
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	106.21	106.52	-0.291%	3.831%	6.505%	6.505%	0.92	12.87	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.88	111.29	-0.374%	4.464%	7.583%	7.583%	1.12	15.66	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.79	115.40	-0.524%	5.580%	7.000%	7.000%	1.33	20.84	20.56