

# Euronext Dublin - Daily Bond Index Report

Friday 29 March, 2019



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

## Bond Indices Performance

Index	Close Value 29-Mar-2019	Previous Close Value 28-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.35	115.41	-0.054%	1.34%	2.07%	2.07%	15.35%	6.77	6.72	0.61
All Bond Index (Return)	208.05	208.14	-0.046%	0.62%	1.65%	1.65%	108.05%	6.77	6.72	0.61
Under 3 Bond Index (Clean)	80.26	80.26	-0.006%	-0.26%	-1.16%	-1.16%	-19.74%	1.21	1.22	-0.46
Under 3 Bond Index (Return)	142.09	142.08	0.005%	-0.06%	-0.19%	-0.19%	42.09%	1.21	1.22	-0.46
Under 5 Bond Index (Clean)	94.50	94.49	0.003%	-0.04%	-0.62%	-0.62%	-5.51%	2.26	2.27	-0.29
Under 5 Bond Index (Return)	167.91	167.89	0.013%	-0.31%	-0.31%	-0.31%	67.91%	2.26	2.27	-0.29
Under 10 Bond Index (Clean)	108.10	108.10	0.001%	0.46%	0.54%	0.54%	8.10%	3.88	3.88	0.02
Under 10 Bond Index (Return)	191.00	190.98	0.009%	-0.55%	0.02%	0.02%	91.00%	3.88	3.88	0.02
5 Plus Bond Index (Clean)	134.67	134.81	-0.100%	2.36%	3.96%	3.96%	34.67%	10.45	10.37	0.77
5 Plus Bond Index (Return)	241.42	241.65	-0.094%	1.41%	3.11%	3.11%	141.42%	10.45	10.37	0.77
10 Plus Bond Index (Clean)	148.61	148.89	-0.186%	3.56%	6.05%	6.05%	48.61%	13.83	13.69	1.02
10 Plus Bond Index (Return)	279.05	279.55	-0.180%	3.62%	5.92%	5.92%	179.05%	13.83	13.69	1.02

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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	101.06	3.42	284	104.48	0.00	7,080	7,155	7397
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.51	2.62	162	106.13	0.00	6,022	6,234	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.33	4.25	345	109.58	0.00	10,600	11,165	11616
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.63	2.22	162	110.85	0.00	6,480	7,039	7182
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.38	0.03	14	103.41	0.00	6,828	7,059	7061
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.97	0.00	162	100.97	0.00	5,100	5,149	5149
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.62	0.10	9	116.71	0.00	7,006	8,170	8177
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.49	0.10	11	117.59	0.00	8,031	9,436	9444
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.87	0.24	16	132.11	0.00	11,490	15,153	15180
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.93	0.87	318	106.80	0.00	11,319	11,990	12088
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.42	0.78	318	105.20	0.00	8,322	8,689	8754
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.37	0.22	72	105.59	0.00	5,025	5,295	5306
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.91	2.09	318	121.00	0.00	9,402	11,179	11376
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.65	0.04	11	106.69	0.00	3,000	3,199	3201
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.85	1.23	346	106.08	0.00	4,000	4,194	4243
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.16	1.48	318	110.64	0.00	5,715	6,239	6323
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.11	0.21	39	114.32	0.00	8,596	9,809	9827



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Mar-2019	Previous Index Price 28-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	101.06	101.08	-0.019%	-0.369%	-1.233%	-1.233%	-0.58	0.21	0.21
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.51	103.54	-0.021%	-0.447%	-1.469%	-1.469%	-0.51	0.55	0.55
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.33	105.34	-0.005%	-0.259%	-1.067%	-1.067%	-0.58	1.00	1.01
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.63	108.64	-0.008%	-0.219%	-1.204%	-1.204%	-0.54	1.50	1.51
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.38	103.36	0.021%	0.151%	0.125%	0.125%	-0.34	2.93	2.94
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.97	100.94	0.022%	0.382%	0.579%	0.579%	-0.27	3.55	3.56
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.62	116.59	0.020%	0.217%	-0.048%	-0.048%	-0.26	3.76	3.77
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.49	117.47	0.019%	0.505%	0.545%	0.545%	-0.12	4.67	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.87	131.86	0.010%	0.600%	0.916%	0.916%	0.03	5.33	5.33
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.93	105.92	0.008%	1.405%	2.835%	2.835%	0.16	6.86	6.85
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.42	104.46	-0.047%	2.264%	4.359%	4.359%	0.41	8.74	8.70
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.37	105.43	-0.052%	2.495%			0.55	9.63	9.57
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.91	119.01	-0.081%	2.673%	4.777%	4.777%	0.63	9.84	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.65	106.72	-0.074%	2.835%	5.053%	5.053%	0.77	11.15	11.07
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.85	104.98	-0.126%	3.645%	6.107%	6.107%	0.93	12.87	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.16	109.40	-0.220%	4.167%	7.014%	7.014%	1.14	15.65	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.11	114.59	-0.419%	5.000%	8.087%	8.087%	1.35	20.82	20.54

Return Price Performance			Index Price 29-Mar-2019	Previous Index Price 28-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	104.48	104.49	-0.007%	-0.024%	-0.159%	-0.159%	-0.58	0.21	0.21
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.13	106.14	-0.006%	0.004%	-0.069%	-0.069%	-0.51	0.55	0.55
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.58	109.58	0.006%	0.077%	-0.014%	-0.014%	-0.58	1.00	1.01
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.85	110.84	0.005%	0.144%	-0.070%	-0.070%	-0.54	1.50	1.51
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.41	103.39	0.024%	-0.558%	-0.453%	-0.453%	-0.34	2.93	2.94
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.97	100.94	0.022%	0.382%	0.579%	0.579%	-0.27	3.55	3.56
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.71	116.68	0.029%	-2.780%	-2.493%	-2.493%	-0.26	3.76	3.77
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.59	117.56	0.026%	-2.114%	-1.602%	-1.602%	-0.12	4.67	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.11	132.08	0.021%	-3.070%	-2.116%	-2.116%	0.03	5.33	5.33
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.80	106.79	0.011%	1.470%	3.058%	3.058%	0.16	6.86	6.85
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.20	105.25	-0.045%	2.318%	4.557%	4.557%	0.41	8.74	8.70
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.59	105.64	-0.049%	2.577%			0.55	9.63	9.57
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.00	121.09	-0.073%	2.792%	5.236%	5.236%	0.63	9.84	9.78

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.69	106.76	-0.070%	2.385%	4.819%	4.819%	0.77	11.15	11.07
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	106.08	106.21	-0.121%	3.705%	6.376%	6.376%	0.93	12.87	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.64	110.88	-0.213%	4.242%	7.354%	7.354%	1.14	15.65	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.32	114.79	-0.413%	5.144%	6.558%	6.558%	1.35	20.82	20.54