

# Euronext Dublin - Daily Bond Index Report

Monday 1 April, 2019



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

## Bond Indices Performance

Index	Close Value 01-Apr-2019	Previous Close Value 29-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.15	115.35	-0.170%	-0.17%	-0.17%	1.89%	15.15%	6.75	6.71	0.63
All Bond Index (Return)	207.74	208.05	-0.148%	-0.15%	-0.15%	1.50%	107.74%	6.75	6.71	0.63
Under 3 Bond Index (Clean)	80.25	80.26	-0.014%	-0.01%	-0.01%	-1.18%	-19.75%	1.21	1.22	-0.46
Under 3 Bond Index (Return)	142.12	142.09	0.019%	0.02%	0.02%	-0.17%	42.12%	1.21	1.22	-0.46
Under 5 Bond Index (Clean)	94.47	94.50	-0.030%	-0.03%	-0.03%	-0.65%	-5.53%	2.26	2.27	-0.28
Under 5 Bond Index (Return)	167.91	167.91	-0.002%	0.00%	0.00%	-0.31%	67.91%	2.26	2.27	-0.28
Under 10 Bond Index (Clean)	108.02	108.10	-0.070%	-0.07%	-0.07%	0.47%	8.02%	3.87	3.87	0.03
Under 10 Bond Index (Return)	190.91	191.00	-0.045%	-0.05%	-0.05%	-0.03%	90.91%	3.87	3.87	0.03
5 Plus Bond Index (Clean)	134.29	134.67	-0.284%	-0.28%	-0.28%	3.66%	34.29%	10.43	10.35	0.80
5 Plus Bond Index (Return)	240.78	241.42	-0.266%	-0.27%	-0.27%	2.84%	140.78%	10.43	10.35	0.80
10 Plus Bond Index (Clean)	147.99	148.61	-0.415%	-0.41%	-0.41%	5.61%	47.99%	13.81	13.66	1.05
10 Plus Bond Index (Return)	277.94	279.05	-0.397%	-0.40%	-0.40%	5.50%	177.94%	13.81	13.66	1.05

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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	101.05	3.46	287	104.50	0.00	7,080	7,154	7399
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.50	2.67	165	106.17	0.00	6,022	6,233	6394
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.33	4.29	348	109.62	0.00	10,600	11,165	11620
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.61	2.26	165	110.87	0.00	6,480	7,038	7184
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.35	0.04	17	103.39	0.00	6,828	7,056	7059
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.94	0.00	165	100.94	0.00	5,100	5,148	5148
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.55	0.13	12	116.68	0.00	7,006	8,166	8175
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.40	0.13	14	117.53	0.00	8,031	9,429	9439
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.73	0.28	19	132.01	0.00	11,490	15,136	15169
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.78	0.88	321	106.66	0.00	11,319	11,973	12072
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.22	0.79	321	105.01	0.00	8,322	8,673	8739
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.16	0.23	75	105.38	0.00	5,025	5,285	5296
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.62	2.11	321	120.73	0.00	9,402	11,152	11350
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.40	0.05	14	106.46	0.00	3,000	3,192	3194
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.54	1.24	349	105.79	0.00	4,000	4,182	4231
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.59	1.50	321	110.09	0.00	5,715	6,206	6292
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.23	0.23	42	113.46	0.00	8,596	9,733	9753



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Apr-2019	Previous Index Price 29-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	101.05	101.06	-0.011%	-0.011%	-0.011%	-1.244%	-0.59	0.21	0.21
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.50	103.51	-0.014%	-0.014%	-0.014%	-1.482%	-0.52	0.54	0.54
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.33	105.33	-0.003%	-0.003%	-0.003%	-1.070%	-0.59	1.00	1.01
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.61	108.63	-0.011%	-0.011%	-0.011%	-1.215%	-0.54	1.50	1.51
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.35	103.38	-0.033%	-0.033%	-0.033%	0.092%	-0.33	2.93	2.93
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.94	100.97	-0.030%	-0.030%	-0.030%	0.549%	-0.26	3.54	3.55
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.55	116.62	-0.055%	-0.055%	-0.055%	-0.103%	-0.25	3.76	3.77
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.40	117.49	-0.075%	-0.075%	-0.075%	0.470%	-0.10	4.67	4.67
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.73	131.87	-0.109%	-0.109%	-0.109%	0.806%	0.05	5.33	5.33
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.78	105.93	-0.143%	-0.143%	-0.143%	2.687%	0.18	6.85	6.84
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.22	104.42	-0.186%	-0.186%	-0.186%	4.165%	0.43	8.73	8.70
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.16	105.37	-0.204%	-0.204%	-0.204%		0.57	9.62	9.57
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.62	118.91	-0.246%	-0.246%	-0.246%	4.519%	0.66	9.83	9.77
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.40	106.65	-0.227%	-0.227%	-0.227%	4.815%	0.79	11.15	11.06
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.54	104.85	-0.290%	-0.290%	-0.290%	5.799%	0.95	12.86	12.74
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.59	109.16	-0.519%	-0.519%	-0.519%	6.460%	1.17	15.64	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.23	114.11	-0.768%	-0.768%	-0.768%	7.257%	1.39	20.79	20.51

Return Price Performance			Index Price 01-Apr-2019	Previous Index Price 29-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	0.024%	0.024%	0.024%	-0.135%	-0.59	0.21	0.21
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.17	106.13	0.033%	0.033%	0.033%	-0.036%	-0.52	0.54	0.54
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.62	109.58	0.031%	0.031%	0.031%	0.017%	-0.59	1.00	1.01
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.87	110.85	0.026%	0.026%	0.026%	-0.044%	-0.54	1.50	1.51
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.39	103.41	-0.027%	-0.027%	-0.027%	-0.480%	-0.33	2.93	2.93
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.94	100.97	-0.030%	-0.030%	-0.030%	0.549%	-0.26	3.54	3.55
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.68	116.71	-0.027%	-0.027%	-0.027%	-2.520%	-0.25	3.76	3.77
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.53	117.59	-0.051%	-0.051%	-0.051%	-1.653%	-0.10	4.67	4.67
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.01	132.11	-0.076%	-0.076%	-0.076%	-2.190%	0.05	5.33	5.33
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.66	106.80	-0.135%	-0.135%	-0.135%	2.919%	0.18	6.85	6.84
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.01	105.20	-0.177%	-0.177%	-0.177%	4.372%	0.43	8.73	8.70
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.38	105.59	-0.195%	-0.195%	-0.195%		0.57	9.62	9.57
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.73	121.00	-0.225%	-0.225%	-0.225%	4.999%	0.66	9.83	9.77

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.46	106.69	-0.217%	-0.217%	-0.217%	4.592%	0.79	11.15	11.06
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.79	106.08	-0.276%	-0.276%	-0.276%	6.082%	0.95	12.86	12.74
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.09	110.64	-0.499%	-0.499%	-0.499%	6.818%	1.17	15.64	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.46	114.32	-0.752%	-0.752%	-0.752%	5.757%	1.39	20.79	20.51