

# Euronext Dublin - Daily Bond Index Report

Monday 8 April, 2019



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

## Bond Indices Performance

Index	Close Value 08-Apr-2019	Previous Close Value 05-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.17	115.03	0.123%	-0.15%	-0.15%	1.91%	15.17%	6.75	6.70	0.63
All Bond Index (Return)	207.88	207.58	0.143%	-0.08%	-0.08%	1.56%	107.88%	6.75	6.70	0.63
Under 3 Bond Index (Clean)	80.15	80.16	-0.007%	-0.13%	-0.13%	-1.30%	-19.85%	1.19	1.20	-0.43
Under 3 Bond Index (Return)	142.05	142.02	0.025%	-0.02%	-0.02%	-0.21%	42.05%	1.19	1.20	-0.43
Under 5 Bond Index (Clean)	94.36	94.37	-0.003%	-0.14%	-0.14%	-0.76%	-5.64%	2.24	2.25	-0.26
Under 5 Bond Index (Return)	167.83	167.79	0.024%	-0.05%	-0.05%	-0.36%	67.83%	2.24	2.25	-0.26
Under 10 Bond Index (Clean)	107.92	107.89	0.021%	-0.17%	-0.17%	0.37%	7.92%	3.85	3.85	0.05
Under 10 Bond Index (Return)	190.83	190.74	0.045%	-0.09%	-0.09%	-0.07%	90.83%	3.85	3.85	0.05
5 Plus Bond Index (Clean)	134.46	134.15	0.227%	-0.16%	-0.16%	3.79%	34.46%	10.43	10.35	0.78
5 Plus Bond Index (Return)	241.16	240.58	0.241%	-0.11%	-0.11%	3.00%	141.16%	10.43	10.35	0.78
10 Plus Bond Index (Clean)	148.45	147.90	0.373%	-0.11%	-0.11%	5.94%	48.45%	13.81	13.67	1.02
10 Plus Bond Index (Return)	278.87	277.81	0.383%	-0.06%	-0.06%	5.85%	178.87%	13.81	13.67	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	100.94	3.54	294	104.48	0.00	7,080	7,146	7397
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.38	2.78	172	106.16	0.00	6,022	6,226	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.15	4.38	355	109.53	0.00	10,600	11,146	11610
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.46	2.36	172	110.81	0.00	6,480	7,028	7180
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.31	0.05	24	103.36	0.00	6,828	7,053	7057
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.89	0.00	172	100.89	0.00	5,100	5,145	5145
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.41	0.20	19	116.61	0.00	7,006	8,155	8169
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.30	0.20	21	117.49	0.00	8,031	9,420	9436
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.56	0.39	26	131.95	0.00	11,490	15,117	15161
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.70	0.90	328	106.60	0.00	11,319	11,964	12066
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.20	0.81	328	105.00	0.00	8,322	8,671	8738
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.15	0.25	82	105.39	0.00	5,025	5,284	5297
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.54	2.16	328	120.70	0.00	9,402	11,145	11348
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.51	0.08	21	106.58	0.00	3,000	3,195	3198
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.72	1.27	356	105.99	0.00	4,000	4,189	4240
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.95	1.53	328	110.48	0.00	5,715	6,227	6314
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.38	0.27	49	114.65	0.00	8,596	9,832	9855



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## Bond Index Constituent

Clean Price Performance			Index Price 08-Apr-2019	Previous Index Price 05-Apr-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	100.94	100.95	-0.007%	-0.117%	-0.117%	-1.349%	-0.54	0.19	0.19
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.38	103.39	-0.014%	-0.131%	-0.131%	-1.598%	-0.52	0.52	0.53
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.15	105.17	-0.012%	-0.169%	-0.169%	-1.234%	-0.52	0.98	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.46	108.48	-0.018%	-0.157%	-0.157%	-1.360%	-0.51	1.48	1.49
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.31	103.29	0.014%	-0.074%	-0.074%	0.051%	-0.32	2.91	2.92
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.89	100.88	0.001%	-0.079%	-0.079%	0.499%	-0.25	3.52	3.53
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.41	116.41	-0.005%	-0.182%	-0.182%	-0.230%	-0.24	3.74	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.30	117.28	0.014%	-0.165%	-0.165%	0.379%	-0.09	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.56	131.54	0.018%	-0.237%	-0.237%	0.677%	0.06	5.31	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.70	105.63	0.074%	-0.212%	-0.212%	2.616%	0.19	6.83	6.82
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.20	104.06	0.128%	-0.211%	-0.211%	4.139%	0.43	8.72	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.15	104.96	0.178%	-0.214%	-0.214%		0.57	9.60	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.54	118.33	0.177%	-0.308%	-0.308%	4.454%	0.66	9.81	9.75
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.51	106.21	0.279%	-0.130%	-0.130%	4.917%	0.78	11.13	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.72	104.39	0.323%	-0.116%	-0.116%	5.983%	0.94	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.95	108.50	0.411%	-0.192%	-0.192%	6.809%	1.15	15.63	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.38	113.55	0.729%	0.242%	0.242%	8.348%	1.34	20.81	20.53

Return Price Performance			Index Price 08-Apr-2019	Previous Index Price 05-Apr-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	104.45	0.029%	0.003%	0.003%	-0.156%	-0.54	0.19	0.19
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.16	106.12	0.033%	0.024%	0.024%	-0.044%	-0.52	0.52	0.53
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.53	109.50	0.023%	-0.049%	-0.049%	-0.063%	-0.52	0.98	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.81	110.79	0.019%	-0.031%	-0.031%	-0.101%	-0.51	1.48	1.49
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.36	103.34	0.020%	-0.052%	-0.052%	-0.505%	-0.32	2.91	2.92
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.89	100.88	0.001%	-0.079%	-0.079%	0.499%	-0.25	3.52	3.53
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.61	116.58	0.022%	-0.090%	-0.090%	-2.581%	-0.24	3.74	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.49	117.45	0.037%	-0.086%	-0.086%	-1.687%	-0.09	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.95	131.88	0.052%	-0.124%	-0.124%	-2.238%	0.06	5.31	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.60	106.52	0.082%	-0.184%	-0.184%	2.868%	0.19	6.83	6.82
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.00	104.86	0.134%	-0.185%	-0.185%	4.363%	0.43	8.72	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.39	105.20	0.186%	-0.185%	-0.185%		0.57	9.60	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.70	120.47	0.191%	-0.248%	-0.248%	4.975%	0.66	9.81	9.75

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.58	106.28	0.289%	-0.096%	-0.096%	4.719%	0.78	11.13	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.99	105.64	0.329%	-0.081%	-0.081%	6.290%	0.94	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.48	110.02	0.418%	-0.147%	-0.147%	7.196%	1.15	15.63	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.65	113.81	0.742%	0.289%	0.289%	6.866%	1.34	20.81	20.53