

# Euronext Dublin - Daily Bond Index Report

Tuesday 9 April, 2019



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

## Bond Indices Performance

Index	Close Value 09-Apr-2019	Previous Close Value 08-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.33	115.17	0.134%	-0.02%	-0.02%	2.05%	15.33%	6.75	6.71	0.61
All Bond Index (Return)	208.17	207.88	0.139%	0.06%	0.06%	1.70%	108.17%	6.75	6.71	0.61
Under 3 Bond Index (Clean)	80.14	80.15	-0.009%	-0.14%	-0.14%	-1.31%	-19.86%	1.19	1.19	-0.43
Under 3 Bond Index (Return)	142.06	142.05	0.002%	-0.02%	-0.02%	-0.21%	42.06%	1.19	1.19	-0.43
Under 5 Bond Index (Clean)	94.39	94.36	0.025%	-0.11%	-0.11%	-0.74%	-5.61%	2.24	2.25	-0.28
Under 5 Bond Index (Return)	167.89	167.83	0.034%	-0.01%	-0.01%	-0.33%	67.89%	2.24	2.25	-0.28
Under 10 Bond Index (Clean)	107.99	107.92	0.067%	-0.10%	-0.10%	0.44%	7.99%	3.85	3.85	0.03
Under 10 Bond Index (Return)	190.97	190.83	0.074%	-0.02%	-0.02%	0.00%	90.97%	3.85	3.85	0.03
5 Plus Bond Index (Clean)	134.75	134.46	0.222%	0.06%	0.06%	4.02%	34.75%	10.44	10.36	0.76
5 Plus Bond Index (Return)	241.70	241.16	0.226%	0.12%	0.12%	3.23%	141.70%	10.44	10.36	0.76
10 Plus Bond Index (Clean)	148.89	148.45	0.297%	0.19%	0.19%	6.25%	48.89%	13.82	13.68	1.00
10 Plus Bond Index (Return)	279.71	278.87	0.299%	0.24%	0.24%	6.17%	179.71%	13.82	13.68	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	100.92	3.56	295	104.48	0.00	7,080	7,145	7397
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.36	2.80	173	106.15	0.00	6,022	6,224	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.13	4.39	356	109.51	0.00	10,600	11,143	11609
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.44	2.37	173	110.81	0.00	6,480	7,026	7180
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.35	0.06	25	103.41	0.00	6,828	7,057	7060
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.95	0.00	173	100.95	0.00	5,100	5,149	5149
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.47	0.21	20	116.68	0.00	7,006	8,160	8175
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.43	0.21	22	117.63	0.00	8,031	9,431	9447
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.68	0.40	27	132.08	0.00	11,490	15,130	15176
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.88	0.90	329	106.78	0.00	11,319	11,984	12086
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.39	0.81	329	105.20	0.00	8,322	8,687	8755
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.38	0.25	83	105.63	0.00	5,025	5,296	5308
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.84	2.16	329	121.01	0.00	9,402	11,173	11376
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.79	0.08	22	106.87	0.00	3,000	3,204	3206
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.04	1.27	357	106.31	0.00	4,000	4,201	4252
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.28	1.53	329	110.81	0.00	5,715	6,245	6333
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.84	0.27	50	115.11	0.00	8,596	9,871	9895



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Apr-2019	Previous Index Price 08-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	100.92	100.94	-0.014%	-0.131%	-0.131%	-1.362%	-0.53	0.19	0.19
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.36	103.38	-0.021%	-0.153%	-0.153%	-1.619%	-0.51	0.52	0.52
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.13	105.15	-0.026%	-0.195%	-0.195%	-1.260%	-0.50	0.98	0.98
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.44	108.46	-0.018%	-0.175%	-0.175%	-1.377%	-0.51	1.48	1.48
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.35	103.31	0.044%	-0.030%	-0.030%	0.095%	-0.34	2.90	2.91
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.95	100.89	0.068%	-0.011%	-0.011%	0.568%	-0.27	3.52	3.53
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.47	116.41	0.056%	-0.126%	-0.126%	-0.174%	-0.25	3.74	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.43	117.30	0.113%	-0.053%	-0.053%	0.492%	-0.12	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.68	131.56	0.089%	-0.148%	-0.148%	0.767%	0.04	5.31	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.88	105.70	0.165%	-0.048%	-0.048%	2.785%	0.17	6.83	6.82
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	104.39	104.20	0.189%	-0.022%	-0.022%	4.336%	0.41	8.71	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.38	105.15	0.219%	0.005%	0.005%		0.55	9.60	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.84	118.54	0.251%	-0.057%	-0.057%	4.717%	0.64	9.81	9.75
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.79	106.51	0.268%	0.137%	0.137%	5.197%	0.75	11.13	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.04	104.72	0.297%	0.180%	0.180%	6.298%	0.92	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.28	108.95	0.302%	0.109%	0.109%	7.131%	1.13	15.63	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.84	114.38	0.399%	0.642%	0.642%	8.780%	1.32	20.82	20.54

Return Price Performance			Index Price 09-Apr-2019	Previous Index Price 08-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	104.48	-0.002%	0.001%	0.001%	-0.158%	-0.53	0.19	0.19
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.15	106.16	-0.006%	0.019%	0.019%	-0.050%	-0.51	0.52	0.52
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.51	109.53	-0.014%	-0.063%	-0.063%	-0.077%	-0.50	0.98	0.98
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.81	110.81	-0.005%	-0.035%	-0.035%	-0.105%	-0.51	1.48	1.48
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.41	103.36	0.045%	-0.007%	-0.007%	-0.460%	-0.34	2.90	2.91
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.95	100.89	0.068%	-0.011%	-0.011%	0.568%	-0.27	3.52	3.53
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.68	116.61	0.065%	-0.025%	-0.025%	-2.517%	-0.25	3.74	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.63	117.49	0.121%	0.035%	0.035%	-1.568%	-0.12	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.08	131.95	0.099%	-0.025%	-0.025%	-2.141%	0.04	5.31	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.78	106.60	0.165%	-0.020%	-0.020%	3.038%	0.17	6.83	6.82
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	105.20	105.00	0.190%	0.004%	0.004%	4.561%	0.41	8.71	8.68
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.63	105.39	0.221%	0.036%	0.036%		0.55	9.60	9.55
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.01	120.70	0.252%	0.003%	0.003%	5.239%	0.64	9.81	9.75

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.87	106.58	0.270%	0.174%	0.174%	5.002%	0.75	11.13	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	106.31	105.99	0.297%	0.216%	0.216%	6.605%	0.92	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.81	110.48	0.301%	0.154%	0.154%	7.519%	1.13	15.63	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.11	114.65	0.403%	0.693%	0.693%	7.297%	1.32	20.82	20.54