

Euronext Dublin - Daily Bond Index Report

Tuesday 16 April, 2019



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 16-Apr-2019	Previous Close Value 15-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.97	114.88	0.077%	-0.33%	-0.33%	1.73%	14.97%	6.70	6.66	0.64
All Bond Index (Return)	207.62	207.45	0.082%	-0.20%	-0.20%	1.44%	107.62%	6.70	6.66	0.64
Under 3 Bond Index (Clean)	80.08	80.09	-0.011%	-0.23%	-0.23%	-1.39%	-19.92%	1.18	1.19	-0.44
Under 3 Bond Index (Return)	142.05	142.05	-0.001%	-0.03%	-0.03%	-0.22%	42.05%	1.18	1.19	-0.44
Under 5 Bond Index (Clean)	94.35	94.33	0.012%	-0.16%	-0.16%	-0.78%	-5.66%	2.23	2.23	-0.29
Under 5 Bond Index (Return)	167.92	167.89	0.020%	0.01%	0.01%	-0.31%	67.92%	2.23	2.23	-0.29
Under 10 Bond Index (Clean)	107.91	107.86	0.051%	-0.18%	-0.18%	0.37%	7.91%	3.84	3.84	0.03
Under 10 Bond Index (Return)	190.94	190.83	0.058%	-0.03%	-0.03%	-0.01%	90.94%	3.84	3.84	0.03
5 Plus Bond Index (Clean)	134.04	133.86	0.128%	-0.47%	-0.47%	3.46%	34.04%	10.38	10.29	0.81
5 Plus Bond Index (Return)	240.51	240.19	0.133%	-0.38%	-0.38%	2.72%	140.51%	10.38	10.29	0.81
10 Plus Bond Index (Clean)	147.54	147.34	0.138%	-0.72%	-0.72%	5.29%	47.54%	13.75	13.60	1.07
10 Plus Bond Index (Return)	277.28	276.89	0.142%	-0.63%	-0.63%	5.25%	177.28%	13.75	13.60	1.07

Euronext Dublin - Daily Bond Index Report



Tuesday 16 April, 2019

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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	100.82	3.64	302	104.46	0.00	7,080	7,138	7396
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.23	2.91	180	106.14	0.00	6,022	6,217	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.00	4.48	363	109.48	0.00	10,600	11,130	11605
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.30	2.47	180	110.77	0.00	6,480	7,018	7177
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.42	0.07	32	103.49	0.00	6,828	7,061	7066
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.08	0.00	180	101.08	0.00	5,100	5,155	5155
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.53	0.29	27	116.82	0.00	7,006	8,164	8184
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.36	0.27	29	117.63	0.00	8,031	9,425	9447
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.57	0.50	34	132.07	0.00	11,490	15,118	15175
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.74	0.92	336	106.66	0.00	11,319	11,968	12072
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.23	0.83	336	105.06	0.00	8,322	8,674	8743
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.20	0.27	90	105.47	0.00	5,025	5,287	5300
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.36	2.21	336	120.57	0.00	9,402	11,128	11335
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.47	0.11	29	106.58	0.00	3,000	3,194	3197
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.40	1.30	364	105.69	0.00	4,000	4,176	4228
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.04	1.57	336	109.61	0.00	5,715	6,175	6264
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	112.48	0.31	57	112.80	0.00	8,596	9,669	9696

Euronext Dublin - Daily Bond Index Report

Tuesday 16 April, 2019



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 16-Apr-2019	Previous Index Price 15-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	100.82	100.84	-0.016%	-0.234%	-0.234%	-1.464%	-0.48	0.17	0.17
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.23	103.25	-0.017%	-0.275%	-0.275%	-1.740%	-0.51	0.50	0.50
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.00	105.02	-0.015%	-0.311%	-0.311%	-1.375%	-0.48	1.00	1.01
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.30	108.33	-0.024%	-0.300%	-0.300%	-1.501%	-0.49	1.46	1.46
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.42	103.41	0.017%	0.040%	0.040%	0.165%	-0.37	2.88	2.89
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.08	101.04	0.040%	0.118%	0.118%	0.697%	-0.31	3.50	3.51
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.53	116.48	0.043%	-0.076%	-0.076%	-0.124%	-0.29	3.72	3.73
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.36	117.29	0.064%	-0.111%	-0.111%	0.433%	-0.12	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.57	131.45	0.087%	-0.232%	-0.232%	0.682%	0.04	5.29	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.74	105.60	0.126%	-0.182%	-0.182%	2.647%	0.18	6.81	6.80
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.23	104.07	0.160%	-0.175%	-0.175%	4.176%	0.42	8.69	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.20	105.02	0.174%	-0.162%	-0.162%		0.57	9.58	9.53
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.36	118.23	0.113%	-0.462%	-0.462%	4.293%	0.67	9.79	9.72
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.47	106.29	0.166%	-0.166%	-0.166%	4.879%	0.78	11.11	11.02
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.40	104.28	0.109%	-0.429%	-0.429%	5.651%	0.96	12.82	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.04	107.93	0.100%	-1.023%	-1.023%	5.919%	1.20	15.60	15.41
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	112.48	112.29	0.176%	-1.421%	-1.421%	6.550%	1.42	20.73	20.44

Return Price Performance			Index Price 16-Apr-2019	Previous Index Price 15-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	104.46	104.46	-0.004%	-0.018%	-0.018%	-0.177%	-0.48	0.17	0.17
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.14	-0.002%	0.006%	0.006%	-0.063%	-0.51	0.50	0.50
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.48	109.48	-0.004%	-0.097%	-0.097%	-0.110%	-0.48	1.00	1.01
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.77	110.78	-0.011%	-0.071%	-0.071%	-0.142%	-0.49	1.46	1.46
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.49	103.47	0.020%	0.077%	0.077%	-0.376%	-0.37	2.88	2.89
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.08	101.04	0.040%	0.118%	0.118%	0.697%	-0.31	3.50	3.51
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.82	116.76	0.051%	0.088%	0.088%	-2.407%	-0.29	3.72	3.73
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.63	117.55	0.071%	0.031%	0.031%	-1.571%	-0.12	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.07	131.94	0.099%	-0.030%	-0.030%	-2.146%	0.04	5.29	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.66	106.52	0.128%	-0.134%	-0.134%	2.920%	0.18	6.81	6.80
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.06	104.89	0.161%	-0.132%	-0.132%	4.419%	0.42	8.69	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.47	105.29	0.177%	-0.111%	-0.111%		0.57	9.58	9.53
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.57	120.43	0.116%	-0.356%	-0.356%	4.861%	0.67	9.79	9.72

Euronext Dublin - Daily Bond Index Report

Tuesday 16 April, 2019



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.58	106.40	0.168%	-0.104%	-0.104%	4.710%	0.78	11.11	11.02
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.69	105.58	0.111%	-0.364%	-0.364%	5.989%	0.96	12.82	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.61	109.49	0.103%	-0.934%	-0.934%	6.352%	1.20	15.60	15.41
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	112.80	112.59	0.181%	-1.333%	-1.333%	5.138%	1.42	20.73	20.44