

# Euronext Dublin - Daily Bond Index Report

Wednesday 24 April, 2019



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

## Bond Indices Performance

Index	Close Value 24-Apr-2019	Previous Close Value 23-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.32	115.10	0.189%	-0.03%	-0.03%	2.04%	15.32%	6.72	6.68	0.60
All Bond Index (Return)	207.57	207.17	0.194%	-0.23%	-0.23%	1.41%	107.57%	6.72	6.68	0.60
Under 3 Bond Index (Clean)	80.03	80.03	0.000%	-0.29%	-0.29%	-1.45%	-19.97%	1.16	1.17	-0.46
Under 3 Bond Index (Return)	140.37	140.35	0.011%	-1.21%	-1.21%	-1.40%	40.37%	1.16	1.17	-0.46
Under 5 Bond Index (Clean)	94.37	94.34	0.033%	-0.14%	-0.14%	-0.76%	-5.63%	2.22	2.22	-0.33
Under 5 Bond Index (Return)	166.79	166.72	0.041%	-0.66%	-0.66%	-0.98%	66.79%	2.22	2.22	-0.33
Under 10 Bond Index (Clean)	108.05	107.95	0.088%	-0.05%	-0.05%	0.49%	8.05%	3.83	3.83	-0.02
Under 10 Bond Index (Return)	190.38	190.20	0.095%	-0.33%	-0.33%	-0.31%	90.38%	3.83	3.83	-0.02
5 Plus Bond Index (Clean)	134.75	134.33	0.316%	0.06%	0.06%	4.02%	34.75%	10.37	10.30	0.76
5 Plus Bond Index (Return)	241.73	240.96	0.318%	0.13%	0.13%	3.24%	141.73%	10.37	10.30	0.76
10 Plus Bond Index (Clean)	148.64	148.00	0.434%	0.02%	0.02%	6.08%	48.64%	13.75	13.61	1.01
10 Plus Bond Index (Return)	279.06	277.85	0.435%	0.00%	0.00%	5.92%	179.06%	13.75	13.61	1.01

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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	100.71	3.74	310	104.45	0.00	7,080	7,130	7395
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.09	3.04	188	106.13	0.00	6,022	6,208	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.91	0.07	6	104.99	0.00	10,600	11,121	11129
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.21	2.58	188	110.79	0.00	6,480	7,012	7179
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.53	0.09	40	103.62	0.00	6,828	7,069	7075
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.25	0.00	188	101.25	0.00	5,100	5,163	5163
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.68	0.37	35	117.05	0.00	7,006	8,175	8201
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.59	0.35	37	117.93	0.00	8,031	9,443	9471
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.87	0.62	42	132.49	0.00	11,490	15,152	15224
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.09	0.94	344	107.03	0.00	11,319	12,008	12115
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.65	0.85	344	105.50	0.00	8,322	8,709	8779
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.63	0.30	98	105.93	0.00	5,025	5,308	5323
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.99	2.26	344	121.25	0.00	9,402	11,187	11400
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.10	0.14	37	107.23	0.00	3,000	3,213	3217
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.16	0.03	7	105.18	0.00	4,000	4,206	4207
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.98	1.60	344	110.58	0.00	5,715	6,228	6320
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.78	0.36	65	114.13	0.00	8,596	9,780	9811



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Apr-2019	Previous Index Price 23-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	100.71	100.73	-0.013%	-0.339%	-0.339%	-1.569%	-0.49	0.15	0.15
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.09	103.11	-0.016%	-0.411%	-0.411%	-1.873%	-0.51	0.48	0.48
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.91	104.92	-0.007%	-0.395%	-0.395%	-1.458%	-0.50	0.98	0.98
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.21	108.23	-0.015%	-0.383%	-0.383%	-1.583%	-0.51	1.43	1.44
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.53	103.47	0.055%	0.143%	0.143%	0.268%	-0.41	2.86	2.87
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.25	101.17	0.070%	0.277%	0.277%	0.858%	-0.36	3.48	3.49
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.68	116.60	0.070%	0.055%	0.055%	0.007%	-0.34	3.70	3.71
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.59	117.46	0.111%	0.080%	0.080%	0.626%	-0.18	4.60	4.61
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.87	131.69	0.140%	-0.002%	-0.002%	0.914%	-0.02	5.27	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.09	105.89	0.189%	0.151%	0.151%	2.990%	0.13	6.79	6.78
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.65	104.39	0.252%	0.225%	0.225%	4.594%	0.38	8.67	8.64
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.63	105.33	0.286%	0.246%	0.246%		0.52	9.56	9.51
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.99	118.63	0.302%	0.067%	0.067%	4.847%	0.62	9.77	9.71
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.10	106.75	0.321%	0.424%	0.424%	5.499%	0.73	11.09	11.01
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.16	104.73	0.407%	0.299%	0.299%	6.423%	0.91	12.81	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.98	108.43	0.509%	-0.164%	-0.164%	6.839%	1.15	15.59	15.41
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.78	113.02	0.671%	-0.287%	-0.287%	7.777%	1.36	20.75	20.47

Return Price Performance			Index Price 24-Apr-2019	Previous Index Price 23-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	104.45	104.45	-0.002%	-0.029%	-0.029%	-0.187%	-0.49	0.15	0.15
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.13	106.13	-0.002%	-0.005%	-0.005%	-0.073%	-0.51	0.48	0.48
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.99	104.98	0.006%	-4.193%	-4.193%	-4.206%	-0.50	0.98	0.98
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.79	-0.003%	-0.054%	-0.054%	-0.124%	-0.51	1.43	1.44
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.62	103.56	0.058%	0.198%	0.198%	-0.256%	-0.41	2.86	2.87
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.25	101.17	0.070%	0.277%	0.277%	0.858%	-0.36	3.48	3.49
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.05	116.96	0.079%	0.292%	0.292%	-2.208%	-0.34	3.70	3.71
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.93	117.79	0.118%	0.286%	0.286%	-1.321%	-0.18	4.60	4.61
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.49	132.29	0.150%	0.288%	0.288%	-1.834%	-0.02	5.27	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.03	106.83	0.189%	0.216%	0.216%	3.281%	0.13	6.79	6.78
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.50	105.23	0.252%	0.284%	0.284%	4.854%	0.38	8.67	8.64
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.93	105.62	0.288%	0.319%	0.319%		0.52	9.56	9.51
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.25	120.89	0.302%	0.207%	0.207%	5.454%	0.62	9.77	9.71

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.23	106.89	0.325%	0.514%	0.514%	5.358%	0.73	11.09	11.01
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.18	104.75	0.410%	-0.843%	-0.843%	5.479%	0.91	12.81	12.69
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.58	110.03	0.505%	-0.052%	-0.052%	7.298%	1.15	15.59	15.41
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.13	113.37	0.673%	-0.162%	-0.162%	6.386%	1.36	20.75	20.47