

# Euronext Dublin - Daily Bond Index Report

Thursday 25 April, 2019



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

## Bond Indices Performance

Index	Close Value 25-Apr-2019	Previous Close Value 24-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.19	115.32	-0.114%	-0.14%	-0.14%	1.92%	15.19%	6.71	6.67	0.61
All Bond Index (Return)	207.35	207.57	-0.106%	-0.34%	-0.34%	1.30%	107.35%	6.71	6.67	0.61
Under 3 Bond Index (Clean)	79.99	80.03	-0.044%	-0.33%	-0.33%	-1.49%	-20.01%	1.16	1.16	-0.46
Under 3 Bond Index (Return)	140.32	140.37	-0.032%	-1.24%	-1.24%	-1.43%	40.32%	1.16	1.16	-0.46
Under 5 Bond Index (Clean)	94.31	94.37	-0.055%	-0.19%	-0.19%	-0.81%	-5.69%	2.21	2.22	-0.32
Under 5 Bond Index (Return)	166.72	166.79	-0.044%	-0.71%	-0.71%	-1.02%	66.72%	2.21	2.22	-0.32
Under 10 Bond Index (Clean)	107.97	108.05	-0.072%	-0.12%	-0.12%	0.42%	7.97%	3.82	3.82	-0.01
Under 10 Bond Index (Return)	190.26	190.38	-0.064%	-0.39%	-0.39%	-0.37%	90.26%	3.82	3.82	-0.01
5 Plus Bond Index (Clean)	134.53	134.75	-0.163%	-0.10%	-0.10%	3.85%	34.53%	10.36	10.28	0.77
5 Plus Bond Index (Return)	241.35	241.73	-0.157%	-0.03%	-0.03%	3.08%	141.35%	10.36	10.28	0.77
10 Plus Bond Index (Clean)	148.32	148.64	-0.218%	-0.20%	-0.20%	5.84%	48.32%	13.74	13.60	1.03
10 Plus Bond Index (Return)	278.47	279.06	-0.211%	-0.21%	-0.21%	5.70%	178.47%	13.74	13.60	1.03

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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	100.67	3.75	311	104.42	0.00	7,080	7,127	7393
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.04	3.06	189	106.09	0.00	6,022	6,205	6389
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.88	0.09	7	104.96	0.00	10,600	11,117	11126
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.16	2.59	189	110.75	0.00	6,480	7,009	7176
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.48	0.09	41	103.57	0.00	6,828	7,065	7071
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.20	0.00	189	101.20	0.00	5,100	5,161	5161
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.56	0.39	36	116.95	0.00	7,006	8,166	8193
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.51	0.35	38	117.86	0.00	8,031	9,437	9465
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.75	0.64	43	132.39	0.00	11,490	15,139	15212
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.99	0.95	345	106.94	0.00	11,319	11,997	12104
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.50	0.85	345	105.35	0.00	8,322	8,696	8767
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.45	0.30	99	105.74	0.00	5,025	5,299	5314
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.80	2.27	345	121.07	0.00	9,402	11,169	11382
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.92	0.14	38	107.06	0.00	3,000	3,207	3212
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.97	0.03	8	105.00	0.00	4,000	4,199	4200
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.75	1.61	345	110.35	0.00	5,715	6,215	6307
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.39	0.36	66	113.75	0.00	8,596	9,747	9778



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## Bond Index Constituent

Clean Price Performance			Index Price 25-Apr-2019	Previous Index Price 24-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	100.67	100.71	-0.041%	-0.380%	-0.380%	-1.609%	-0.48	0.14	0.14
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.04	103.09	-0.051%	-0.462%	-0.462%	-1.924%	-0.51	0.47	0.47
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.88	104.91	-0.037%	-0.432%	-0.432%	-1.494%	-0.50	0.97	0.98
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.16	108.21	-0.043%	-0.425%	-0.425%	-1.624%	-0.51	1.43	1.43
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.48	103.53	-0.052%	0.091%	0.091%	0.216%	-0.40	2.85	2.87
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.20	101.25	-0.040%	0.237%	0.237%	0.817%	-0.34	3.47	3.48
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.56	116.68	-0.101%	-0.046%	-0.046%	-0.094%	-0.32	3.69	3.70
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.51	117.59	-0.065%	0.014%	0.014%	0.560%	-0.17	4.60	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.75	131.87	-0.089%	-0.092%	-0.092%	0.823%	-0.01	5.26	5.26
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.99	106.09	-0.092%	0.059%	0.059%	2.895%	0.15	6.78	6.77
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.50	104.65	-0.140%	0.084%	0.084%	4.447%	0.39	8.66	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.45	105.63	-0.176%	0.069%	0.069%		0.54	9.55	9.50
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.80	118.99	-0.162%	-0.095%	-0.095%	4.677%	0.63	9.76	9.70
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.92	107.10	-0.169%	0.254%	0.254%	5.320%	0.74	11.08	11.00
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.97	105.16	-0.178%	0.120%	0.120%	6.234%	0.92	12.80	12.68
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.75	108.98	-0.214%	-0.377%	-0.377%	6.611%	1.16	15.58	15.40
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.39	113.78	-0.339%	-0.625%	-0.625%	7.411%	1.38	20.73	20.45

Return Price Performance			Index Price 25-Apr-2019	Previous Index Price 24-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	104.42	104.45	-0.027%	-0.056%	-0.056%	-0.214%	-0.48	0.14	0.14
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.09	106.13	-0.034%	-0.039%	-0.039%	-0.107%	-0.51	0.47	0.47
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.96	104.99	-0.026%	-4.218%	-4.218%	-4.231%	-0.50	0.97	0.98
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.79	-0.029%	-0.083%	-0.083%	-0.153%	-0.51	1.43	1.43
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.57	103.62	-0.050%	0.148%	0.148%	-0.306%	-0.40	2.85	2.87
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.20	101.25	-0.040%	0.237%	0.237%	0.817%	-0.34	3.47	3.48
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.95	117.05	-0.091%	0.201%	0.201%	-2.297%	-0.32	3.69	3.70
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.86	117.93	-0.057%	0.229%	0.229%	-1.377%	-0.17	4.60	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.39	132.49	-0.078%	0.210%	0.210%	-1.910%	-0.01	5.26	5.26
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.94	107.03	-0.089%	0.127%	0.127%	3.189%	0.15	6.78	6.77
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.35	105.50	-0.136%	0.147%	0.147%	4.711%	0.39	8.66	8.63
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.74	105.93	-0.173%	0.146%	0.146%		0.54	9.55	9.50
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.07	121.25	-0.154%	0.053%	0.053%	5.291%	0.63	9.76	9.70

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.06	107.23	-0.165%	0.348%	0.348%	5.184%	0.74	11.08	11.00
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.00	105.18	-0.175%	-1.016%	-1.016%	5.295%	0.92	12.80	12.68
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.35	110.58	-0.206%	-0.258%	-0.258%	7.076%	1.16	15.58	15.40
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.75	114.13	-0.333%	-0.494%	-0.494%	6.032%	1.38	20.73	20.45