

# Euronext Dublin - Daily Bond Index Report

Monday 29 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 29-Apr-2019	Previous Close Value 26-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.06	115.17	-0.101%	-0.25%	-0.25%	1.81%	15.06%	6.70	6.65	0.62
All Bond Index (Return)	207.17	207.34	-0.079%	-0.42%	-0.42%	1.22%	107.17%	6.70	6.65	0.62
Under 3 Bond Index (Clean)	79.95	79.97	-0.031%	-0.39%	-0.39%	-1.55%	-20.05%	1.15	1.15	-0.44
Under 3 Bond Index (Return)	140.31	140.30	0.001%	-1.26%	-1.26%	-1.44%	40.31%	1.15	1.15	-0.44
Under 5 Bond Index (Clean)	94.24	94.28	-0.042%	-0.27%	-0.27%	-0.89%	-5.76%	2.20	2.21	-0.30
Under 5 Bond Index (Return)	166.66	166.68	-0.014%	-0.75%	-0.75%	-1.06%	66.66%	2.20	2.21	-0.30
Under 10 Bond Index (Clean)	107.86	107.93	-0.058%	-0.22%	-0.22%	0.32%	7.86%	3.81	3.81	0.01
Under 10 Bond Index (Return)	190.13	190.20	-0.034%	-0.45%	-0.45%	-0.44%	90.13%	3.81	3.81	0.01
5 Plus Bond Index (Clean)	134.35	134.55	-0.149%	-0.24%	-0.24%	3.70%	34.35%	10.35	10.27	0.78
5 Plus Bond Index (Return)	241.06	241.38	-0.132%	-0.15%	-0.15%	2.96%	141.06%	10.35	10.27	0.78
10 Plus Bond Index (Clean)	148.10	148.41	-0.206%	-0.34%	-0.34%	5.69%	48.10%	13.73	13.59	1.04
10 Plus Bond Index (Return)	278.12	278.65	-0.191%	-0.33%	-0.33%	5.57%	178.12%	13.73	13.59	1.04

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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	100.63	3.80	315	104.42	0.00	7,080	7,124	7393
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.98	3.12	193	106.10	0.00	6,022	6,202	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.82	0.14	11	104.96	0.00	10,600	11,111	11126
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.10	2.64	193	110.75	0.00	6,480	7,005	7176
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.39	0.10	45	103.49	0.00	6,828	7,059	7066
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.12	0.00	193	101.12	0.00	5,100	5,157	5157
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.42	0.43	40	116.85	0.00	7,006	8,157	8186
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.39	0.39	42	117.78	0.00	8,031	9,427	9459
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.58	0.70	47	132.27	0.00	11,490	15,119	15199
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.82	0.96	349	106.78	0.00	11,319	11,978	12086
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.39	0.86	349	105.25	0.00	8,322	8,687	8759
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.31	0.31	103	105.62	0.00	5,025	5,292	5308
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.60	2.30	349	120.89	0.00	9,402	11,150	11366
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.74	0.16	42	106.90	0.00	3,000	3,202	3207
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.79	0.04	12	104.84	0.00	4,000	4,192	4193
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.60	1.63	349	110.23	0.00	5,715	6,207	6300
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.26	0.38	70	113.64	0.00	8,596	9,736	9769



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Apr-2019	Previous Index Price 26-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	100.63	100.65	-0.027%	-0.425%	-0.425%	-1.653%	-0.45	0.13	0.13
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.98	103.01	-0.036%	-0.519%	-0.519%	-1.980%	-0.50	0.46	0.46
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.82	104.85	-0.031%	-0.483%	-0.483%	-1.545%	-0.49	0.96	0.97
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.10	108.13	-0.027%	-0.481%	-0.481%	-1.679%	-0.50	1.42	1.43
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.39	103.43	-0.033%	0.011%	0.011%	0.136%	-0.37	2.85	2.86
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.12	101.16	-0.045%	0.150%	0.150%	0.729%	-0.32	3.46	3.47
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.42	116.49	-0.060%	-0.166%	-0.166%	-0.214%	-0.30	3.68	3.69
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.39	117.47	-0.071%	-0.089%	-0.089%	0.455%	-0.15	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.58	131.70	-0.090%	-0.224%	-0.224%	0.689%	0.01	5.25	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.82	105.92	-0.095%	-0.100%	-0.100%	2.732%	0.17	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.39	104.46	-0.064%	-0.024%	-0.024%	4.334%	0.40	8.66	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.31	105.41	-0.092%	-0.057%	-0.057%		0.55	9.54	9.49
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.60	118.77	-0.144%	-0.262%	-0.262%	4.502%	0.65	9.75	9.69
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.74	106.90	-0.148%	0.089%	0.089%	5.147%	0.76	11.07	10.99
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.79	104.99	-0.184%	-0.052%	-0.052%	6.052%	0.93	12.79	12.67
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.60	108.84	-0.221%	-0.512%	-0.512%	6.466%	1.17	15.57	15.39
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.26	113.66	-0.355%	-0.742%	-0.742%	7.284%	1.39	20.72	20.43

Return Price Performance			Index Price 29-Apr-2019	Previous Index Price 26-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	104.42	0.009%	-0.053%	-0.053%	-0.211%	-0.45	0.13	0.13
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.10	106.08	0.011%	-0.033%	-0.033%	-0.102%	-0.50	0.46	0.46
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.96	104.95	0.004%	-4.221%	-4.221%	-4.235%	-0.49	0.96	0.97
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.74	0.011%	-0.088%	-0.088%	-0.158%	-0.50	1.42	1.43
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.49	103.52	-0.027%	0.075%	0.075%	-0.378%	-0.37	2.85	2.86
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.12	101.16	-0.045%	0.150%	0.150%	0.729%	-0.32	3.46	3.47
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.85	116.89	-0.033%	0.117%	0.117%	-2.379%	-0.30	3.68	3.69
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.78	117.83	-0.047%	0.156%	0.156%	-1.448%	-0.15	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.27	132.35	-0.057%	0.123%	0.123%	-1.996%	0.01	5.25	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.78	106.87	-0.087%	-0.020%	-0.020%	3.038%	0.17	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.25	105.31	-0.056%	0.049%	0.049%	4.609%	0.40	8.66	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.62	105.71	-0.083%	0.031%	0.031%		0.55	9.54	9.49
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.89	121.04	-0.125%	-0.089%	-0.089%	5.142%	0.65	9.75	9.69

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.90	107.04	-0.137%	0.196%	0.196%	5.025%	0.76	11.07	10.99
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	104.84	105.02	-0.173%	-1.172%	-1.172%	5.129%	0.93	12.79	12.67
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.23	110.45	-0.206%	-0.375%	-0.375%	6.951%	1.17	15.57	15.39
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.64	114.03	-0.339%	-0.592%	-0.592%	5.927%	1.39	20.72	20.43