

# Euronext Dublin - Daily Bond Index Report

Tuesday 30 April, 2019



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

## Bond Indices Performance

Index	Close Value 30-Apr-2019	Previous Close Value 29-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	115.06	-0.076%	-0.33%	-0.33%	1.73%	14.97%	6.69	6.65	0.63
All Bond Index (Return)	207.03	207.17	-0.068%	-0.49%	-0.49%	1.15%	107.03%	6.69	6.65	0.63
Under 3 Bond Index (Clean)	79.92	79.95	-0.033%	-0.42%	-0.42%	-1.58%	-20.08%	1.14	1.15	-0.42
Under 3 Bond Index (Return)	140.28	140.31	-0.021%	-1.28%	-1.28%	-1.46%	40.28%	1.14	1.15	-0.42
Under 5 Bond Index (Clean)	94.21	94.24	-0.037%	-0.30%	-0.30%	-0.93%	-5.79%	2.20	2.20	-0.29
Under 5 Bond Index (Return)	166.61	166.66	-0.027%	-0.77%	-0.77%	-1.08%	66.61%	2.20	2.20	-0.29
Under 10 Bond Index (Clean)	107.79	107.86	-0.063%	-0.28%	-0.28%	0.26%	7.79%	3.81	3.81	0.03
Under 10 Bond Index (Return)	190.03	190.13	-0.054%	-0.51%	-0.51%	-0.49%	90.03%	3.81	3.81	0.03
5 Plus Bond Index (Clean)	134.20	134.35	-0.107%	-0.35%	-0.35%	3.59%	34.20%	10.35	10.27	0.79
5 Plus Bond Index (Return)	240.82	241.06	-0.102%	-0.25%	-0.25%	2.85%	140.82%	10.35	10.27	0.79
10 Plus Bond Index (Clean)	147.94	148.10	-0.107%	-0.45%	-0.45%	5.58%	47.94%	13.73	13.58	1.05
10 Plus Bond Index (Return)	277.84	278.12	-0.102%	-0.44%	-0.44%	5.46%	177.84%	13.73	13.58	1.05

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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	100.61	3.81	316	104.42	0.00	7,080	7,123	7393
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.96	3.14	194	106.09	0.00	6,022	6,201	6389
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.77	0.15	12	104.92	0.00	10,600	11,106	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.04	2.66	194	110.70	0.00	6,480	7,001	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.37	0.10	46	103.47	0.00	6,828	7,058	7065
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.08	0.00	194	101.08	0.00	5,100	5,155	5155
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.39	0.44	41	116.82	0.00	7,006	8,154	8185
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.32	0.40	43	117.72	0.00	8,031	9,422	9454
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.47	0.71	48	132.18	0.00	11,490	15,107	15188
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.71	0.96	350	106.67	0.00	11,319	11,965	12074
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.23	0.86	350	105.09	0.00	8,322	8,673	8745
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.15	0.31	104	105.46	0.00	5,025	5,284	5300
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.45	2.30	350	120.75	0.00	9,402	11,136	11352
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.61	0.16	43	106.77	0.00	3,000	3,198	3203
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.64	0.05	13	104.69	0.00	4,000	4,186	4187
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.46	1.63	350	110.09	0.00	5,715	6,199	6292
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.23	0.39	71	113.62	0.00	8,596	9,733	9767



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Apr-2019	Previous Index Price 29-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	100.61	100.63	-0.015%	-0.439%	-0.439%	-1.667%	-0.44	0.13	0.13
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.96	102.98	-0.018%	-0.537%	-0.537%	-1.998%	-0.49	0.46	0.46
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.77	104.82	-0.046%	-0.529%	-0.529%	-1.590%	-0.45	0.96	0.96
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.04	108.10	-0.056%	-0.536%	-0.536%	-1.734%	-0.47	1.42	1.42
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.37	103.39	-0.020%	-0.010%	-0.010%	0.115%	-0.37	2.84	2.85
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.08	101.12	-0.041%	0.109%	0.109%	0.688%	-0.31	3.46	3.47
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.39	116.42	-0.033%	-0.199%	-0.199%	-0.247%	-0.29	3.68	3.69
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.32	117.39	-0.054%	-0.143%	-0.143%	0.401%	-0.14	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.47	131.58	-0.081%	-0.305%	-0.305%	0.608%	0.03	5.25	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.71	105.82	-0.105%	-0.205%	-0.205%	2.624%	0.18	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.23	104.39	-0.157%	-0.181%	-0.181%	4.170%	0.42	8.65	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.15	105.31	-0.157%	-0.214%	-0.214%		0.57	9.54	9.49
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.45	118.60	-0.125%	-0.387%	-0.387%	4.371%	0.66	9.75	9.69
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.61	106.74	-0.123%	-0.034%	-0.034%	5.018%	0.77	11.07	10.98
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.64	104.79	-0.145%	-0.196%	-0.196%	5.898%	0.95	12.78	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.46	108.60	-0.132%	-0.643%	-0.643%	6.326%	1.18	15.56	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.23	113.26	-0.025%	-0.767%	-0.767%	7.258%	1.39	20.71	20.43

Return Price Performance			Index Price 30-Apr-2019	Previous Index Price 29-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	-0.003%	-0.056%	-0.056%	-0.214%	-0.44	0.13	0.13
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.09	106.10	-0.003%	-0.036%	-0.036%	-0.105%	-0.49	0.46	0.46
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.96	-0.034%	-4.254%	-4.254%	-4.267%	-0.45	0.96	0.96
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.70	110.75	-0.042%	-0.129%	-0.129%	-0.199%	-0.47	1.42	1.42
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.47	103.49	-0.017%	0.058%	0.058%	-0.396%	-0.37	2.84	2.85
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.08	101.12	-0.041%	0.109%	0.109%	0.688%	-0.31	3.46	3.47
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.82	116.85	-0.023%	0.094%	0.094%	-2.401%	-0.29	3.68	3.69
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.72	117.78	-0.045%	0.111%	0.111%	-1.493%	-0.14	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.18	132.27	-0.069%	0.054%	0.054%	-2.063%	0.03	5.25	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.67	106.78	-0.101%	-0.121%	-0.121%	2.933%	0.18	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.09	105.25	-0.154%	-0.105%	-0.105%	4.448%	0.42	8.65	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.46	105.62	-0.153%	-0.122%	-0.122%		0.57	9.54	9.49
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.75	120.89	-0.117%	-0.207%	-0.207%	5.018%	0.66	9.75	9.69

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.77	106.90	-0.119%	0.077%	0.077%	4.900%	0.77	11.07	10.98
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	104.69	104.84	-0.142%	-1.312%	-1.312%	4.980%	0.95	12.78	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.09	110.23	-0.125%	-0.500%	-0.500%	6.817%	1.18	15.56	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.62	113.64	-0.020%	-0.612%	-0.612%	5.906%	1.39	20.71	20.43