

# Euronext Dublin - Daily Bond Index Report

Wednesday 1 May, 2019



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

## Bond Indices Performance

Index	Close Value 01-May-2019	Previous Close Value 30-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.11	114.97	0.124%	0.12%	-0.20%	1.86%	15.11%	6.70	6.66	0.62
All Bond Index (Return)	207.30	207.03	0.130%	0.13%	-0.36%	1.28%	107.30%	6.70	6.66	0.62
Under 3 Bond Index (Clean)	79.91	79.92	-0.011%	-0.01%	-0.43%	-1.59%	-20.09%	1.14	1.15	-0.41
Under 3 Bond Index (Return)	140.28	140.28	0.000%	0.00%	-1.28%	-1.46%	40.28%	1.14	1.15	-0.41
Under 5 Bond Index (Clean)	94.23	94.21	0.020%	0.02%	-0.28%	-0.91%	-5.77%	2.20	2.20	-0.30
Under 5 Bond Index (Return)	166.66	166.61	0.029%	0.03%	-0.75%	-1.06%	66.66%	2.20	2.20	-0.30
Under 10 Bond Index (Clean)	107.86	107.79	0.058%	0.06%	-0.22%	0.32%	7.86%	3.81	3.81	0.01
Under 10 Bond Index (Return)	190.16	190.03	0.066%	0.07%	-0.44%	-0.42%	90.16%	3.81	3.81	0.01
5 Plus Bond Index (Clean)	134.48	134.20	0.209%	0.21%	-0.14%	3.81%	34.48%	10.36	10.28	0.77
5 Plus Bond Index (Return)	241.33	240.82	0.213%	0.21%	-0.04%	3.07%	141.33%	10.36	10.28	0.77
10 Plus Bond Index (Clean)	148.36	147.94	0.285%	0.28%	-0.17%	5.88%	48.36%	13.74	13.60	1.03
10 Plus Bond Index (Return)	278.63	277.84	0.287%	0.29%	-0.15%	5.76%	178.63%	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	100.61	3.82	317	104.43	0.00	7,080	7,123	7393
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.96	3.15	195	106.11	0.00	6,022	6,200	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.74	0.16	13	104.90	0.00	10,600	11,102	11119
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.01	2.67	195	110.68	0.00	6,480	6,999	7172
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.41	0.10	47	103.51	0.00	6,828	7,060	7067
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.13	0.00	195	101.13	0.00	5,100	5,158	5158
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.46	0.45	42	116.91	0.00	7,006	8,159	8191
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.43	0.41	44	117.84	0.00	8,031	9,431	9463
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.61	0.73	49	132.33	0.00	11,490	15,122	15205
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.85	0.96	351	106.81	0.00	11,319	11,981	12089
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.39	0.87	351	105.26	0.00	8,322	8,687	8759
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.34	0.32	105	105.65	0.00	5,025	5,294	5309
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.68	2.31	351	120.99	0.00	9,402	11,158	11375
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.84	0.16	44	107.00	0.00	3,000	3,205	3210
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.93	0.05	14	104.98	0.00	4,000	4,197	4199
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.82	1.64	351	110.45	0.00	5,715	6,219	6313
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.73	0.40	72	114.12	0.00	8,596	9,776	9810



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## Bond Index Constituent

Clean Price Performance			Index Price 01-May-2019	Previous Index Price 30-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	100.61	-0.002%	-0.002%	-0.441%	-1.669%	-0.42	0.13	0.13
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.96	102.96	-0.002%	-0.002%	-0.539%	-2.000%	-0.49	0.46	0.46
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.74	104.77	-0.036%	-0.036%	-0.565%	-1.626%	-0.42	0.96	0.96
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.01	108.04	-0.030%	-0.030%	-0.565%	-1.763%	-0.45	1.42	1.42
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.41	103.37	0.032%	0.032%	0.022%	0.147%	-0.38	2.84	2.85
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.13	101.08	0.054%	0.054%	0.163%	0.743%	-0.32	3.46	3.47
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.46	116.39	0.064%	0.064%	-0.135%	-0.183%	-0.31	3.68	3.69
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.43	117.32	0.089%	0.089%	-0.054%	0.490%	-0.16	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.61	131.47	0.102%	0.102%	-0.203%	0.711%	0.01	5.25	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.85	105.71	0.128%	0.128%	-0.077%	2.755%	0.16	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.39	104.23	0.159%	0.159%	-0.022%	4.336%	0.40	8.65	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.34	105.15	0.180%	0.180%	-0.034%		0.55	9.54	9.49
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.68	118.45	0.195%	0.195%	-0.193%	4.575%	0.64	9.75	9.69
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.84	106.61	0.217%	0.217%	0.183%	5.246%	0.75	11.07	10.99
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.93	104.64	0.276%	0.276%	0.079%	6.191%	0.92	12.79	12.67
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.82	108.46	0.333%	0.333%	-0.312%	6.680%	1.16	15.57	15.39
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.73	113.23	0.441%	0.441%	-0.330%	7.731%	1.37	20.73	20.45

Return Price Performance			Index Price 01-May-2019	Previous Index Price 30-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	104.43	104.42	0.010%	0.010%	-0.046%	-0.205%	-0.42	0.13	0.13
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.11	106.09	0.013%	0.013%	-0.023%	-0.091%	-0.49	0.46	0.46
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.90	104.92	-0.025%	-0.025%	-4.278%	-4.291%	-0.42	0.96	0.96
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.68	110.70	-0.017%	-0.017%	-0.146%	-0.216%	-0.45	1.42	1.42
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.51	103.47	0.034%	0.034%	0.092%	-0.362%	-0.38	2.84	2.85
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.13	101.08	0.054%	0.054%	0.163%	0.743%	-0.32	3.46	3.47
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.91	116.82	0.074%	0.074%	0.168%	-2.329%	-0.31	3.68	3.69
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.84	117.72	0.096%	0.096%	0.207%	-1.398%	-0.16	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.33	132.18	0.113%	0.113%	0.167%	-1.953%	0.01	5.25	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.81	106.67	0.129%	0.129%	0.008%	3.067%	0.16	6.77	6.76
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.26	105.09	0.160%	0.160%	0.055%	4.615%	0.40	8.65	8.62
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.65	105.46	0.182%	0.182%	0.060%		0.55	9.54	9.49
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.99	120.75	0.197%	0.197%	-0.010%	5.225%	0.64	9.75	9.69

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.00	106.77	0.220%	0.220%	0.297%	5.131%	0.75	11.07	10.99
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	104.98	104.69	0.279%	0.279%	-1.037%	5.273%	0.92	12.79	12.67
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.45	110.09	0.332%	0.332%	-0.169%	7.172%	1.16	15.57	15.39
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.12	113.62	0.444%	0.444%	-0.171%	6.377%	1.37	20.73	20.45