

# Euronext Dublin - Daily Bond Index Report

Tuesday 7 May, 2019



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

## Bond Indices Performance

Index	Close Value 07-May-2019	Previous Close Value 06-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.31	115.15	0.137%	0.30%	-0.03%	2.03%	15.31%	6.69	6.65	0.59
All Bond Index (Return)	207.74	207.45	0.143%	0.34%	-0.15%	1.50%	107.74%	6.69	6.65	0.59
Under 3 Bond Index (Clean)	79.87	79.88	-0.013%	-0.06%	-0.48%	-1.64%	-20.13%	1.13	1.13	-0.43
Under 3 Bond Index (Return)	140.30	140.30	-0.002%	0.02%	-1.26%	-1.45%	40.30%	1.13	1.13	-0.43
Under 5 Bond Index (Clean)	94.21	94.20	0.008%	0.00%	-0.30%	-0.92%	-5.79%	2.18	2.19	-0.32
Under 5 Bond Index (Return)	166.72	166.69	0.018%	0.07%	-0.71%	-1.02%	66.72%	2.18	2.19	-0.32
Under 10 Bond Index (Clean)	107.94	107.87	0.069%	0.13%	-0.15%	0.39%	7.94%	3.80	3.80	-0.02
Under 10 Bond Index (Return)	190.39	190.25	0.076%	0.19%	-0.32%	-0.30%	90.39%	3.80	3.80	-0.02
5 Plus Bond Index (Clean)	134.92	134.59	0.241%	0.54%	0.18%	4.15%	34.92%	10.35	10.27	0.74
5 Plus Bond Index (Return)	242.18	241.59	0.245%	0.57%	0.31%	3.44%	142.18%	10.35	10.27	0.74
10 Plus Bond Index (Clean)	148.97	148.52	0.305%	0.69%	0.24%	6.31%	48.97%	13.72	13.59	0.99
10 Plus Bond Index (Return)	279.83	278.98	0.307%	0.72%	0.28%	6.22%	179.83%	13.72	13.59	0.99

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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	100.53	3.89	323	104.42	0.00	7,080	7,117	7393
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.85	3.25	201	106.10	0.00	6,022	6,194	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.72	0.23	19	104.95	0.00	10,600	11,100	11125
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.95	2.75	201	110.71	0.00	6,480	6,995	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.39	0.12	53	103.51	0.00	6,828	7,059	7067
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.16	0.00	201	101.16	0.00	5,100	5,159	5159
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.43	0.51	48	116.94	0.00	7,006	8,157	8193
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.55	0.47	50	118.01	0.00	8,031	9,440	9477
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.77	0.81	55	132.59	0.00	11,490	15,141	15235
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.12	0.98	357	107.10	0.00	11,319	12,011	12122
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.80	0.88	357	105.68	0.00	8,322	8,721	8794
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.80	0.34	111	106.13	0.00	5,025	5,317	5334
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.17	2.35	357	121.52	0.00	9,402	11,204	11424
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.30	0.19	50	107.49	0.00	3,000	3,219	3225
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.38	0.07	20	105.45	0.00	4,000	4,215	4218
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.33	1.66	357	110.99	0.00	5,715	6,248	6343
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.11	0.43	78	114.54	0.00	8,596	9,809	9846



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## Bond Index Constituent

Clean Price Performance			Index Price 07-May-2019	Previous Index Price 06-May-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	100.53	100.55	-0.021%	-0.082%	-0.521%	-1.747%	-0.41	0.11	0.11
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.85	102.89	-0.030%	-0.100%	-0.637%	-2.096%	-0.50	0.44	0.45
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.72	104.73	-0.018%	-0.055%	-0.584%	-1.645%	-0.48	0.94	0.95
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.95	107.95	0.006%	-0.084%	-0.620%	-1.816%	-0.47	1.40	1.41
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.39	103.39	0.000%	0.020%	0.011%	0.136%	-0.38	2.83	2.84
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.16	101.13	0.030%	0.086%	0.195%	0.775%	-0.34	3.44	3.46
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.43	116.41	0.014%	0.037%	-0.162%	-0.210%	-0.32	3.66	3.67
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.55	117.45	0.083%	0.190%	0.047%	0.592%	-0.19	4.57	4.58
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.77	131.65	0.096%	0.228%	-0.077%	0.838%	-0.03	5.23	5.24
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.12	105.94	0.172%	0.383%	0.177%	3.017%	0.12	6.76	6.75
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.80	104.49	0.296%	0.548%	0.366%	4.740%	0.36	8.64	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.80	105.44	0.336%	0.619%	0.404%		0.51	9.53	9.48
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.17	118.80	0.314%	0.606%	0.217%	5.004%	0.60	9.74	9.68
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.30	106.92	0.360%	0.652%	0.618%	5.703%	0.71	11.05	10.98
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.38	105.01	0.355%	0.709%	0.511%	6.649%	0.89	12.77	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.33	108.89	0.397%	0.800%	0.152%	7.177%	1.13	15.56	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.11	113.91	0.182%	0.779%	0.006%	8.093%	1.35	20.72	20.44

Return Price Performance			Index Price 07-May-2019	Previous Index Price 06-May-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	104.43	-0.009%	0.002%	-0.054%	-0.212%	-0.41	0.11	0.11
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.10	106.12	-0.014%	0.009%	-0.026%	-0.095%	-0.50	0.44	0.45
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.95	104.96	-0.006%	0.027%	-4.229%	-4.242%	-0.48	0.94	0.95
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.71	110.69	0.017%	0.004%	-0.125%	-0.196%	-0.47	1.40	1.41
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.51	103.51	0.002%	0.035%	0.093%	-0.361%	-0.38	2.83	2.84
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.16	101.13	0.030%	0.086%	0.195%	0.775%	-0.34	3.44	3.46
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.94	116.91	0.023%	0.101%	0.195%	-2.302%	-0.32	3.66	3.67
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.01	117.91	0.091%	0.245%	0.356%	-1.252%	-0.19	4.57	4.58
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.59	132.44	0.107%	0.306%	0.360%	-1.764%	-0.03	5.23	5.24
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.10	106.91	0.173%	0.397%	0.276%	3.343%	0.12	6.76	6.75
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.68	105.37	0.295%	0.560%	0.454%	5.032%	0.36	8.64	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.13	105.78	0.338%	0.638%	0.515%		0.51	9.53	9.48
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.52	121.14	0.314%	0.633%	0.425%	5.683%	0.60	9.74	9.68

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.49	107.10	0.363%	0.675%	0.753%	5.608%	0.71	11.05	10.98
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.45	105.08	0.359%	0.733%	-0.589%	5.749%	0.89	12.77	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.99	110.55	0.394%	0.818%	0.314%	7.691%	1.13	15.56	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.54	114.33	0.186%	0.810%	0.192%	6.763%	1.35	20.72	20.44