

# Euronext Dublin - Daily Bond Index Report

Wednesday 8 May, 2019



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

## Bond Indices Performance

Index	Close Value 08-May-2019	Previous Close Value 07-May-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.36	115.31	0.044%	0.34%	0.01%	2.08%	15.36%	6.70	6.66	0.58
All Bond Index (Return)	207.85	207.74	0.051%	0.39%	-0.09%	1.55%	107.85%	6.70	6.66	0.58
Under 3 Bond Index (Clean)	79.86	79.87	-0.018%	-0.08%	-0.50%	-1.66%	-20.14%	1.13	1.13	-0.43
Under 3 Bond Index (Return)	140.29	140.30	-0.006%	0.01%	-1.27%	-1.45%	40.29%	1.13	1.13	-0.43
Under 5 Bond Index (Clean)	94.20	94.21	-0.015%	-0.01%	-0.31%	-0.94%	-5.80%	2.18	2.19	-0.32
Under 5 Bond Index (Return)	166.71	166.72	-0.006%	0.06%	-0.71%	-1.02%	66.71%	2.18	2.19	-0.32
Under 10 Bond Index (Clean)	107.94	107.94	0.005%	0.14%	-0.14%	0.40%	7.94%	3.80	3.80	-0.03
Under 10 Bond Index (Return)	190.41	190.39	0.012%	0.20%	-0.31%	-0.29%	90.41%	3.80	3.80	-0.03
5 Plus Bond Index (Clean)	135.04	134.92	0.092%	0.63%	0.27%	4.24%	35.04%	10.35	10.27	0.73
5 Plus Bond Index (Return)	242.41	242.18	0.096%	0.66%	0.41%	3.54%	142.41%	10.35	10.27	0.73
10 Plus Bond Index (Clean)	149.18	148.97	0.141%	0.84%	0.38%	6.46%	49.18%	13.73	13.59	0.99
10 Plus Bond Index (Return)	280.24	279.83	0.144%	0.86%	0.43%	6.37%	180.24%	13.73	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	100.52	3.91	324	104.42	0.00	7,080	7,116	7393
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.84	3.27	202	106.10	0.00	6,022	6,193	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.70	0.25	20	104.95	0.00	10,600	11,099	11125
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.95	2.77	202	110.72	0.00	6,480	6,995	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.35	0.12	54	103.46	0.00	6,828	7,056	7064
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.14	0.00	202	101.14	0.00	5,100	5,158	5158
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.41	0.52	49	116.93	0.00	7,006	8,155	8192
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.55	0.48	51	118.02	0.00	8,031	9,440	9478
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.78	0.83	56	132.60	0.00	11,490	15,141	15237
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.18	0.98	358	107.17	0.00	11,319	12,019	12130
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.86	0.88	358	105.75	0.00	8,322	8,726	8800
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.89	0.34	112	106.23	0.00	5,025	5,321	5338
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.23	2.35	358	121.58	0.00	9,402	11,209	11430
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.44	0.19	51	107.63	0.00	3,000	3,223	3229
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.51	0.08	21	105.58	0.00	4,000	4,220	4223
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.52	1.67	358	111.19	0.00	5,715	6,259	6355
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.42	0.43	79	114.85	0.00	8,596	9,835	9873



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## Bond Index Constituent

Clean Price Performance			Index Price 08-May-2019	Previous Index Price 07-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	100.52	100.53	-0.013%	-0.094%	-0.533%	-1.760%	-0.42	0.11	0.11
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.84	102.85	-0.018%	-0.118%	-0.654%	-2.113%	-0.50	0.44	0.44
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.70	104.72	-0.012%	-0.068%	-0.596%	-1.657%	-0.48	0.94	0.94
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.95	107.95	0.000%	-0.084%	-0.620%	-1.816%	-0.48	1.40	1.40
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.35	103.39	-0.045%	-0.025%	-0.035%	0.090%	-0.37	2.82	2.83
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.14	101.16	-0.022%	0.064%	0.173%	0.753%	-0.33	3.44	3.45
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.41	116.43	-0.020%	0.017%	-0.182%	-0.230%	-0.32	3.66	3.67
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.55	117.55	0.000%	0.190%	0.047%	0.592%	-0.19	4.57	4.58
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.78	131.77	0.002%	0.230%	-0.075%	0.840%	-0.03	5.23	5.23
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.18	106.12	0.063%	0.446%	0.241%	3.082%	0.11	6.75	6.75
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.86	104.80	0.063%	0.611%	0.429%	4.806%	0.35	8.63	8.60
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.89	105.80	0.086%	0.706%	0.491%		0.50	9.52	9.48
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.23	119.17	0.048%	0.654%	0.265%	5.054%	0.59	9.74	9.68
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.44	107.30	0.125%	0.778%	0.744%	5.835%	0.69	11.05	10.98
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.51	105.38	0.119%	0.829%	0.630%	6.775%	0.88	12.77	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.52	109.33	0.179%	0.981%	0.332%	7.369%	1.11	15.56	15.39
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.42	114.11	0.268%	1.049%	0.274%	8.383%	1.34	20.73	20.45

Return Price Performance			Index Price 08-May-2019	Previous Index Price 07-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	104.42	-0.001%	0.001%	-0.055%	-0.213%	-0.42	0.11	0.11
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.10	106.10	-0.002%	0.008%	-0.028%	-0.097%	-0.50	0.44	0.44
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.95	104.95	-0.001%	0.026%	-4.230%	-4.243%	-0.48	0.94	0.94
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.71	0.013%	0.016%	-0.113%	-0.183%	-0.48	1.40	1.40
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.46	103.51	-0.043%	-0.009%	0.049%	-0.404%	-0.37	2.82	2.83
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.14	101.16	-0.022%	0.064%	0.173%	0.753%	-0.33	3.44	3.45
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.93	116.94	-0.011%	0.090%	0.184%	-2.313%	-0.32	3.66	3.67
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	118.02	118.01	0.008%	0.252%	0.364%	-1.244%	-0.19	4.57	4.58
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.60	132.59	0.013%	0.319%	0.372%	-1.752%	-0.03	5.23	5.23
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.17	107.10	0.065%	0.463%	0.342%	3.410%	0.11	6.75	6.75
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.75	105.68	0.064%	0.624%	0.519%	5.100%	0.35	8.63	8.60
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.23	106.13	0.089%	0.727%	0.604%		0.50	9.52	9.48
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.58	121.52	0.053%	0.686%	0.478%	5.738%	0.59	9.74	9.68

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.63	107.49	0.128%	0.805%	0.882%	5.744%	0.69	11.05	10.98
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.58	105.45	0.121%	0.855%	-0.469%	5.877%	0.88	12.77	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	111.19	110.99	0.181%	1.000%	0.495%	7.886%	1.11	15.56	15.39
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.85	114.54	0.272%	1.083%	0.464%	7.053%	1.34	20.73	20.45