

# Euronext Dublin - Daily Bond Index Report

Thursday 9 May, 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 09-May-2019	Previous Close Value 08-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.36	115.36	-0.002%	0.34%	0.01%	2.07%	15.36%	6.69	6.65	0.58
All Bond Index (Return)	207.86	207.85	0.005%	0.40%	-0.09%	1.56%	107.86%	6.69	6.65	0.58
Under 3 Bond Index (Clean)	79.84	79.86	-0.031%	-0.11%	-0.53%	-1.69%	-20.17%	1.12	1.12	-0.43
Under 3 Bond Index (Return)	140.26	140.29	-0.019%	-0.01%	-1.29%	-1.47%	40.26%	1.12	1.12	-0.43
Under 5 Bond Index (Clean)	94.18	94.20	-0.023%	-0.03%	-0.34%	-0.96%	-5.82%	2.17	2.18	-0.32
Under 5 Bond Index (Return)	166.69	166.71	-0.014%	0.05%	-0.73%	-1.04%	66.69%	2.17	2.18	-0.32
Under 10 Bond Index (Clean)	107.93	107.94	-0.014%	0.13%	-0.16%	0.38%	7.93%	3.79	3.79	-0.03
Under 10 Bond Index (Return)	190.40	190.41	-0.006%	0.20%	-0.31%	-0.29%	90.40%	3.79	3.79	-0.03
5 Plus Bond Index (Clean)	135.07	135.04	0.016%	0.64%	0.29%	4.26%	35.07%	10.34	10.27	0.73
5 Plus Bond Index (Return)	242.47	242.41	0.021%	0.69%	0.43%	3.56%	142.47%	10.34	10.27	0.73
10 Plus Bond Index (Clean)	149.22	149.18	0.028%	0.86%	0.41%	6.49%	49.22%	13.72	13.59	0.98
10 Plus Bond Index (Return)	280.33	280.24	0.032%	0.90%	0.46%	6.40%	180.33%	13.72	13.59	0.98

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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	100.48	3.92	325	104.39	0.00	7,080	7,113	7391
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.78	3.28	203	106.07	0.00	6,022	6,190	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.67	0.26	21	104.92	0.00	10,600	11,095	11122
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.91	2.78	203	110.70	0.00	6,480	6,993	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.35	0.12	55	103.48	0.00	6,828	7,057	7065
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.15	0.00	203	101.15	0.00	5,100	5,159	5159
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.39	0.53	50	116.92	0.00	7,006	8,154	8191
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.53	0.48	52	118.01	0.00	8,031	9,438	9477
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.75	0.84	57	132.59	0.00	11,490	15,139	15235
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.20	0.98	359	107.18	0.00	11,319	12,020	12132
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.89	0.89	359	105.77	0.00	8,322	8,728	8802
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.93	0.34	113	106.27	0.00	5,025	5,323	5340
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.24	2.36	359	121.60	0.00	9,402	11,210	11432
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.49	0.19	52	107.68	0.00	3,000	3,225	3230
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.52	0.08	22	105.60	0.00	4,000	4,221	4224
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.54	1.67	359	111.21	0.00	5,715	6,260	6356
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.48	0.44	80	114.92	0.00	8,596	9,841	9878



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## Bond Index Constituent

Clean Price Performance			Index Price 09-May-2019	Previous Index Price 08-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	100.48	100.52	-0.042%	-0.136%	-0.575%	-1.801%	-0.40	0.10	0.10
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.78	102.84	-0.051%	-0.168%	-0.704%	-2.163%	-0.50	0.43	0.43
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.67	104.70	-0.035%	-0.103%	-0.631%	-1.692%	-0.48	0.93	0.94
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.91	107.95	-0.036%	-0.120%	-0.655%	-1.852%	-0.49	1.39	1.39
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.35	103.35	0.008%	-0.017%	-0.027%	0.098%	-0.37	2.82	2.83
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.15	101.14	0.012%	0.076%	0.185%	0.765%	-0.33	3.43	3.44
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.39	116.41	-0.017%	0.000%	-0.199%	-0.247%	-0.32	3.65	3.66
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.53	117.55	-0.018%	0.172%	0.029%	0.574%	-0.20	4.56	4.57
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.75	131.78	-0.019%	0.211%	-0.094%	0.821%	-0.04	5.22	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.20	106.18	0.014%	0.461%	0.255%	3.097%	0.11	6.75	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.89	104.86	0.023%	0.634%	0.452%	4.830%	0.35	8.63	8.60
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.93	105.89	0.034%	0.740%	0.525%		0.49	9.51	9.47
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.24	119.23	0.013%	0.667%	0.278%	5.067%	0.59	9.73	9.67
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.49	107.44	0.044%	0.822%	0.788%	5.881%	0.69	11.04	10.97
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.52	105.51	0.014%	0.843%	0.645%	6.791%	0.88	12.76	12.65
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.54	109.52	0.015%	0.996%	0.346%	7.385%	1.11	15.55	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.48	114.42	0.053%	1.103%	0.328%	8.441%	1.33	20.72	20.45

Return Price Performance			Index Price 09-May-2019	Previous Index Price 08-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	104.39	104.42	-0.028%	-0.027%	-0.082%	-0.241%	-0.40	0.10	0.10
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.07	106.10	-0.034%	-0.026%	-0.062%	-0.131%	-0.50	0.43	0.43
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.95	-0.023%	0.003%	-4.252%	-4.265%	-0.48	0.93	0.94
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.70	110.72	-0.023%	-0.006%	-0.135%	-0.206%	-0.49	1.39	1.39
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.48	103.46	0.011%	0.002%	0.060%	-0.394%	-0.37	2.82	2.83
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.15	101.14	0.012%	0.076%	0.185%	0.765%	-0.33	3.43	3.44
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.92	116.93	-0.008%	0.082%	0.177%	-2.321%	-0.32	3.65	3.66
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.01	118.02	-0.010%	0.242%	0.354%	-1.254%	-0.20	4.56	4.57
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.59	132.60	-0.008%	0.311%	0.365%	-1.759%	-0.04	5.22	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.18	107.17	0.017%	0.480%	0.359%	3.428%	0.11	6.75	6.74
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.77	105.75	0.026%	0.650%	0.545%	5.127%	0.35	8.63	8.60
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.27	106.23	0.036%	0.763%	0.640%		0.49	9.51	9.47
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.60	121.58	0.017%	0.703%	0.495%	5.757%	0.59	9.73	9.67

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.68	107.63	0.046%	0.851%	0.929%	5.793%	0.69	11.04	10.97
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.60	105.58	0.018%	0.873%	-0.451%	5.897%	0.88	12.76	12.65
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	111.21	111.19	0.019%	1.019%	0.514%	7.906%	1.11	15.55	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.92	114.85	0.058%	1.142%	0.523%	7.116%	1.33	20.72	20.45