

# Euronext Dublin - Daily Bond Index Report

Wednesday 15 May, 2019



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

## Bond Indices Performance

Index	Close Value 15-May-2019	Previous Close Value 14-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.60	115.31	0.249%	0.55%	0.21%	2.28%	15.60%	7.25	7.21	0.64
All Bond Index (Return)	208.44	207.84	0.287%	0.68%	0.19%	1.84%	108.44%	7.25	7.21	0.64
Under 3 Bond Index (Clean)	79.81	79.80	0.009%	-0.14%	-0.56%	-1.72%	-20.19%	1.11	1.11	-0.45
Under 3 Bond Index (Return)	140.31	140.28	0.019%	0.02%	-1.25%	-1.44%	40.31%	1.11	1.11	-0.45
Under 5 Bond Index (Clean)	94.17	94.14	0.040%	-0.04%	-0.34%	-0.96%	-5.83%	2.16	2.17	-0.34
Under 5 Bond Index (Return)	166.78	166.70	0.049%	0.10%	-0.67%	-0.98%	66.78%	2.16	2.17	-0.34
Under 10 Bond Index (Clean)	107.98	107.87	0.104%	0.17%	-0.11%	0.43%	7.98%	3.79	3.80	-0.05
Under 10 Bond Index (Return)	190.58	190.37	0.111%	0.29%	-0.22%	-0.20%	90.58%	3.79	3.80	-0.05
5 Plus Bond Index (Clean)	135.54	134.99	0.408%	1.00%	0.65%	4.63%	35.54%	11.15	11.07	0.79
5 Plus Bond Index (Return)	243.54	242.40	0.469%	1.13%	0.88%	4.02%	143.54%	11.15	11.07	0.79
10 Plus Bond Index (Clean)	150.01	149.16	0.569%	1.40%	0.94%	7.06%	50.01%	14.85	14.70	1.03
10 Plus Bond Index (Return)	282.17	280.28	0.675%	1.56%	1.12%	7.10%	182.17%	14.85	14.70	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	100.42	3.99	331	104.41	0.00	7,080	7,110	7392
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.72	3.38	209	106.09	0.00	6,022	6,186	6389
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.64	0.33	27	104.97	0.00	10,600	11,091	11127
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.85	2.86	209	110.71	0.00	6,480	6,988	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.40	0.13	61	103.53	0.00	6,828	7,060	7069
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.21	0.00	209	101.21	0.00	5,100	5,162	5162
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.41	0.60	56	117.00	0.00	7,006	8,155	8197
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.61	0.54	58	118.15	0.00	8,031	9,445	9488
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.84	0.93	63	132.78	0.00	11,490	15,149	15256
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.37	0.00	0	106.37	1.00	11,319	12,039	12153
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	105.07	0.00	0	105.07	0.90	8,322	8,743	8818
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	106.11	0.00	0	106.11	0.36	5,025	5,333	5351
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	119.49	0.00	0	119.49	2.40	9,402	11,234	11459
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.89	0.22	58	108.11	0.00	3,000	3,237	3243
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.93	0.00	0	105.93	1.30	4,000	4,237	4289
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	110.10	0.00	0	110.10	1.70	5,715	6,292	6389
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	115.46	0.47	86	115.93	0.00	8,596	9,925	9966
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	100.68	0.00	0	100.68	0.00	4,000	4,027	4027



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## Bond Index Constituent

Clean Price Performance			Index Price 15-May-2019	Previous Index Price 14-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	100.42	100.43	-0.011%	-0.189%	-0.627%	-1.853%	-0.40	0.09	0.09
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.72	102.74	-0.020%	-0.234%	-0.770%	-2.227%	-0.51	0.42	0.42
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.64	104.61	0.022%	-0.132%	-0.660%	-1.720%	-0.51	0.92	0.93
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.85	107.84	0.006%	-0.184%	-0.719%	-1.915%	-0.48	1.38	1.38
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.40	103.36	0.037%	0.024%	0.015%	0.139%	-0.39	2.81	2.82
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.21	101.13	0.075%	0.132%	0.241%	0.821%	-0.35	3.42	3.43
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.41	116.32	0.075%	0.018%	-0.181%	-0.229%	-0.34	3.64	3.65
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.61	117.47	0.121%	0.242%	0.099%	0.644%	-0.22	4.55	4.56
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.84	131.64	0.155%	0.283%	-0.023%	0.893%	-0.06	5.21	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.37	106.13	0.228%	0.620%	0.413%	3.260%	0.09	6.80	6.79
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.07	104.76	0.290%	0.805%	0.623%	5.008%	0.33	8.69	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.11	105.78	0.316%	0.916%	0.700%		0.47	9.54	9.49
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.49	119.10	0.324%	0.875%	0.485%	5.285%	0.57	9.91	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.89	107.47	0.392%	1.202%	1.167%	6.280%	0.66	11.03	10.96
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.93	105.45	0.454%	1.232%	1.033%	7.203%	0.85	12.92	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.10	109.44	0.602%	1.511%	0.858%	7.933%	1.08	15.79	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.46	114.43	0.904%	1.971%	1.189%	9.372%	1.29	20.73	20.47
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	100.68	99.71	0.973%				1.47	25.04	24.67

Return Price Performance			Index Price 15-May-2019	Previous Index Price 14-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	104.41	104.41	0.001%	-0.009%	-0.064%	-0.223%	-0.40	0.09	0.09
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.09	106.10	-0.005%	0.001%	-0.035%	-0.104%	-0.51	0.42	0.42
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.97	104.93	0.033%	0.045%	-4.211%	-4.225%	-0.51	0.92	0.93
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.71	110.69	0.018%	0.005%	-0.124%	-0.194%	-0.48	1.38	1.38
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.53	103.49	0.039%	0.056%	0.114%	-0.340%	-0.39	2.81	2.82
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.21	101.13	0.075%	0.132%	0.241%	0.821%	-0.35	3.42	3.43
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.00	116.91	0.083%	0.155%	0.249%	-2.250%	-0.34	3.64	3.65
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.15	118.00	0.128%	0.359%	0.471%	-1.139%	-0.22	4.55	4.56
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.78	132.56	0.165%	0.449%	0.503%	-1.623%	-0.06	5.21	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.37	107.12	-0.705%	-0.285%	-0.405%	2.640%	0.09	6.80	6.79
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.07	105.66	-0.562%	-0.023%	-0.127%	4.424%	0.33	8.69	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	106.11	106.13	-0.020%	0.616%	0.493%		0.47	9.54	9.49

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IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.49	121.49	-1.652%	-1.047%	-1.251%	3.919%	0.57	9.91	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	108.11	107.68	0.395%	1.252%	1.330%	6.213%	0.66	11.03	10.96
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.93	105.55	0.363%	1.187%	-0.140%	6.226%	0.85	12.92	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.10	111.13	-0.932%	0.008%	-0.492%	6.826%	1.08	15.79	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	115.93	114.89	0.904%	2.037%	1.412%	8.063%	1.29	20.73	20.47
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	100.68	99.71	0.973%				1.47	25.04	24.67