

Euronext Dublin - Daily Bond Index Report

Wednesday 3 April, 2019



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

Bond Indices Performance

Index	Close Value 03-Apr-2019	Previous Close Value 02-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.80	115.09	-0.247%	-0.47%	-0.47%	1.58%	14.80%	6.73	6.68	0.68
All Bond Index (Return)	207.14	207.63	-0.237%	-0.43%	-0.43%	1.20%	107.14%	6.73	6.68	0.68
Under 3 Bond Index (Clean)	80.21	80.24	-0.040%	-0.06%	-0.06%	-1.23%	-19.79%	1.21	1.21	-0.44
Under 3 Bond Index (Return)	142.08	142.12	-0.029%	-0.01%	-0.01%	-0.20%	42.08%	1.21	1.21	-0.44
Under 5 Bond Index (Clean)	94.40	94.46	-0.065%	-0.10%	-0.10%	-0.73%	-5.60%	2.25	2.26	-0.25
Under 5 Bond Index (Return)	167.81	167.91	-0.055%	-0.06%	-0.06%	-0.37%	67.81%	2.25	2.26	-0.25
Under 10 Bond Index (Clean)	107.85	107.99	-0.129%	-0.23%	-0.23%	0.31%	7.85%	3.86	3.86	0.07
Under 10 Bond Index (Return)	190.65	190.88	-0.119%	-0.18%	-0.18%	-0.17%	90.65%	3.86	3.86	0.07
5 Plus Bond Index (Clean)	133.63	134.16	-0.395%	-0.77%	-0.77%	3.15%	33.63%	10.41	10.32	0.84
5 Plus Bond Index (Return)	239.63	240.56	-0.387%	-0.74%	-0.74%	2.35%	139.63%	10.41	10.32	0.84
10 Plus Bond Index (Clean)	147.01	147.80	-0.537%	-1.08%	-1.08%	4.91%	47.01%	13.78	13.63	1.09
10 Plus Bond Index (Return)	276.14	277.60	-0.528%	-1.04%	-1.04%	4.81%	176.14%	13.78	13.63	1.09

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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	101.02	3.48	289	104.50	0.00	7,080	7,152	7398
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.47	2.70	167	106.17	0.00	6,022	6,231	6394
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.25	4.32	350	109.56	0.00	10,600	11,157	11614
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.57	2.29	167	110.86	0.00	6,480	7,035	7183
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.30	0.04	19	103.34	0.00	6,828	7,053	7056
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.85	0.00	167	100.85	0.00	5,100	5,144	5144
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.42	0.15	14	116.57	0.00	7,006	8,157	8167
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.23	0.15	16	117.38	0.00	8,031	9,414	9426
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.44	0.31	21	131.75	0.00	11,490	15,103	15139
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.46	0.89	323	106.34	0.00	11,319	11,936	12036
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.77	0.80	323	104.57	0.00	8,322	8,636	8702
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	104.64	0.23	77	104.88	0.00	5,025	5,259	5270
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.01	2.12	323	120.13	0.00	9,402	11,094	11294
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	105.83	0.06	16	105.88	0.00	3,000	3,175	3177
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	103.87	1.25	351	105.12	0.00	4,000	4,155	4205
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	107.74	1.50	323	109.24	0.00	5,715	6,157	6243
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	112.21	0.24	44	112.45	0.00	8,596	9,646	9666

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Bond Index Constituent

Clean Price Performance			Index Price 03-Apr-2019	Previous Index Price 02-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	101.02	101.03	-0.014%	-0.040%	-0.040%	-1.273%	-0.58	0.20	0.20
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.47	103.48	-0.013%	-0.043%	-0.043%	-1.512%	-0.53	0.54	0.54
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.25	105.31	-0.061%	-0.077%	-0.077%	-1.143%	-0.54	1.00	1.00
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.57	108.61	-0.038%	-0.050%	-0.050%	-1.253%	-0.54	1.49	1.50
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.30	103.36	-0.061%	-0.081%	-0.081%	0.044%	-0.31	2.92	2.93
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.85	100.93	-0.071%	-0.110%	-0.110%	0.468%	-0.24	3.54	3.55
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.42	116.54	-0.095%	-0.165%	-0.165%	-0.213%	-0.23	3.76	3.76
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.23	117.39	-0.135%	-0.225%	-0.225%	0.319%	-0.07	4.66	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.44	131.68	-0.178%	-0.329%	-0.329%	0.584%	0.09	5.32	5.32
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.46	105.72	-0.249%	-0.447%	-0.447%	2.376%	0.23	6.85	6.83
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.77	104.11	-0.327%	-0.614%	-0.614%	3.718%	0.48	8.73	8.69
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.64	105.05	-0.388%	-0.691%	-0.691%		0.63	9.61	9.56
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.01	118.48	-0.401%	-0.760%	-0.760%	3.980%	0.71	9.82	9.75
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.83	106.28	-0.429%	-0.769%	-0.769%	4.246%	0.84	11.14	11.05
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	103.87	104.40	-0.511%	-0.936%	-0.936%	5.114%	1.01	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	107.74	108.42	-0.627%	-1.301%	-1.301%	5.622%	1.22	15.63	15.44
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	112.21	113.07	-0.762%	-1.661%	-1.661%	6.292%	1.43	20.76	20.47

Return Price Performance			Index Price 03-Apr-2019	Previous Index Price 02-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	104.50	104.50	-0.002%	0.019%	0.019%	-0.140%	-0.58	0.20	0.20
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.17	106.16	0.003%	0.034%	0.034%	-0.035%	-0.53	0.54	0.54
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.56	109.62	-0.047%	-0.017%	-0.017%	-0.031%	-0.54	1.00	1.00
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.86	110.89	-0.024%	0.014%	0.014%	-0.057%	-0.54	1.49	1.50
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.34	103.40	-0.058%	-0.071%	-0.071%	-0.524%	-0.31	2.92	2.93
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.85	100.93	-0.071%	-0.110%	-0.110%	0.468%	-0.24	3.54	3.55
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.57	116.67	-0.086%	-0.119%	-0.119%	-2.609%	-0.23	3.76	3.76
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.38	117.53	-0.127%	-0.185%	-0.185%	-1.784%	-0.07	4.66	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.75	131.97	-0.166%	-0.272%	-0.272%	-2.383%	0.09	5.32	5.32
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.34	106.60	-0.244%	-0.430%	-0.430%	2.615%	0.23	6.85	6.83
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.57	104.91	-0.322%	-0.598%	-0.598%	3.932%	0.48	8.73	8.69
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.88	105.28	-0.385%	-0.675%	-0.675%		0.63	9.61	9.56
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.13	120.60	-0.389%	-0.721%	-0.721%	4.477%	0.71	9.82	9.75

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.88	106.34	-0.425%	-0.752%	-0.752%	4.031%	0.84	11.14	11.05
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.12	105.65	-0.502%	-0.908%	-0.908%	5.410%	1.01	12.85	12.73
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.24	109.92	-0.615%	-1.263%	-1.263%	5.998%	1.22	15.63	15.44
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	112.45	113.31	-0.756%	-1.634%	-1.634%	4.817%	1.43	20.76	20.47