

Euronext Dublin - Daily Bond Index Report

Friday 12 April, 2019



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

Bond Indices Performance

Index	Close Value 12-Apr-2019	Previous Close Value 11-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.98	115.38	-0.341%	-0.32%	-0.32%	1.74%	14.98%	6.71	6.67	0.64
All Bond Index (Return)	207.59	208.28	-0.331%	-0.22%	-0.22%	1.43%	107.59%	6.71	6.67	0.64
Under 3 Bond Index (Clean)	80.10	80.12	-0.031%	-0.20%	-0.20%	-1.37%	-19.90%	1.18	1.18	-0.44
Under 3 Bond Index (Return)	142.02	142.05	-0.020%	-0.05%	-0.05%	-0.24%	42.02%	1.18	1.18	-0.44
Under 5 Bond Index (Clean)	94.35	94.41	-0.068%	-0.15%	-0.15%	-0.78%	-5.65%	2.23	2.23	-0.28
Under 5 Bond Index (Return)	167.87	167.96	-0.057%	-0.03%	-0.03%	-0.34%	67.87%	2.23	2.23	-0.28
Under 10 Bond Index (Clean)	107.89	108.07	-0.166%	-0.20%	-0.20%	0.34%	7.89%	3.84	3.84	0.04
Under 10 Bond Index (Return)	190.84	191.14	-0.156%	-0.08%	-0.08%	-0.06%	90.84%	3.84	3.84	0.04
5 Plus Bond Index (Clean)	134.07	134.83	-0.564%	-0.45%	-0.45%	3.49%	34.07%	10.39	10.31	0.81
5 Plus Bond Index (Return)	240.52	241.86	-0.554%	-0.37%	-0.37%	2.73%	140.52%	10.39	10.31	0.81
10 Plus Bond Index (Clean)	147.70	148.85	-0.769%	-0.61%	-0.61%	5.41%	47.70%	13.77	13.62	1.06
10 Plus Bond Index (Return)	277.53	279.65	-0.757%	-0.54%	-0.54%	5.34%	177.53%	13.77	13.62	1.06

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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	100.85	3.59	298	104.44	0.00	7,080	7,140	7394
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.27	2.85	176	106.11	0.00	6,022	6,219	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.03	4.43	359	109.45	0.00	10,600	11,133	11602
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.34	2.41	176	110.75	0.00	6,480	7,020	7176
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.41	0.06	28	103.47	0.00	6,828	7,061	7065
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.06	0.00	176	101.06	0.00	5,100	5,154	5154
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.49	0.25	23	116.74	0.00	7,006	8,161	8178
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.34	0.23	25	117.57	0.00	8,031	9,424	9442
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.51	0.44	30	131.96	0.00	11,490	15,111	15162
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.67	0.91	332	106.58	0.00	11,319	11,961	12064
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.10	0.82	332	104.92	0.00	8,322	8,663	8731
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.03	0.26	86	105.29	0.00	5,025	5,278	5291
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.31	2.18	332	120.49	0.00	9,402	11,123	11328
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.30	0.09	25	106.39	0.00	3,000	3,189	3192
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.38	1.28	360	105.66	0.00	4,000	4,175	4226
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.33	1.55	332	109.88	0.00	5,715	6,191	6280
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.02	0.29	53	113.31	0.00	8,596	9,715	9740

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Bond Index Constituent

Clean Price Performance			Index Price 12-Apr-2019	Previous Index Price 11-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	100.85	100.86	-0.013%	-0.203%	-0.203%	-1.434%	-0.51	0.17	0.17
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.27	103.28	-0.017%	-0.239%	-0.239%	-1.704%	-0.51	0.51	0.51
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.03	105.06	-0.030%	-0.287%	-0.287%	-1.351%	-0.48	0.96	0.97
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.34	108.38	-0.043%	-0.267%	-0.267%	-1.468%	-0.50	1.46	1.47
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.41	103.47	-0.051%	0.030%	0.030%	0.155%	-0.36	2.89	2.90
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.06	101.14	-0.083%	0.090%	0.090%	0.669%	-0.30	3.51	3.52
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.49	116.62	-0.110%	-0.110%	-0.110%	-0.158%	-0.27	3.73	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.34	117.54	-0.170%	-0.129%	-0.129%	0.416%	-0.11	4.63	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.51	131.84	-0.250%	-0.275%	-0.275%	0.638%	0.06	5.29	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.67	106.03	-0.340%	-0.242%	-0.242%	2.586%	0.19	6.82	6.81
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.10	104.59	-0.476%	-0.306%	-0.306%	4.040%	0.44	8.70	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.03	105.58	-0.515%	-0.323%	-0.323%		0.58	9.59	9.53
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.31	118.97	-0.558%	-0.507%	-0.507%	4.245%	0.68	9.80	9.73
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.30	106.95	-0.604%	-0.324%	-0.324%	4.714%	0.79	11.11	11.02
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.38	105.11	-0.700%	-0.447%	-0.447%	5.632%	0.97	12.83	12.71
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.33	109.26	-0.849%	-0.759%	-0.759%	6.203%	1.19	15.60	15.42
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.02	114.36	-1.177%	-0.954%	-0.954%	7.055%	1.40	20.75	20.47

Return Price Performance			Index Price 12-Apr-2019	Previous Index Price 11-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	104.44	104.44	-0.001%	-0.034%	-0.034%	-0.193%	-0.51	0.17	0.17
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.11	106.11	-0.001%	-0.019%	-0.019%	-0.088%	-0.51	0.51	0.51
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.45	109.47	-0.017%	-0.118%	-0.118%	-0.131%	-0.48	0.96	0.97
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.78	-0.030%	-0.088%	-0.088%	-0.159%	-0.50	1.46	1.47
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.47	103.53	-0.049%	0.059%	0.059%	-0.395%	-0.36	2.89	2.90
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.06	101.14	-0.083%	0.090%	0.090%	0.669%	-0.30	3.51	3.52
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.74	116.85	-0.100%	0.019%	0.019%	-2.475%	-0.27	3.73	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.57	117.76	-0.163%	-0.018%	-0.018%	-1.620%	-0.11	4.63	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.96	132.27	-0.237%	-0.118%	-0.118%	-2.232%	0.06	5.29	5.29
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.58	106.94	-0.335%	-0.203%	-0.203%	2.849%	0.19	6.82	6.81
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.92	105.41	-0.470%	-0.270%	-0.270%	4.275%	0.44	8.70	8.66
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.29	105.83	-0.511%	-0.282%	-0.282%		0.58	9.59	9.53
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.49	121.15	-0.542%	-0.422%	-0.422%	4.791%	0.68	9.80	9.73

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.39	107.04	-0.601%	-0.276%	-0.276%	4.530%	0.79	11.11	11.02
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.66	106.39	-0.689%	-0.395%	-0.395%	5.956%	0.97	12.83	12.71
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.88	110.80	-0.834%	-0.690%	-0.690%	6.614%	1.19	15.60	15.42
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.31	114.65	-1.169%	-0.886%	-0.886%	5.614%	1.40	20.75	20.47