

Euronext Dublin - Daily Bond Index Report

Thursday 18 April, 2019



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

Bond Indices Performance

Index	Close Value 18-Apr-2019	Previous Close Value 17-Apr-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.30	115.02	0.249%	-0.04%	-0.04%	2.02%	15.30%	6.71	6.67	0.60
All Bond Index (Return)	208.17	207.72	0.215%	0.06%	0.06%	1.71%	108.17%	6.71	6.67	0.60
Under 3 Bond Index (Clean)	80.03	80.03	0.001%	-0.28%	-0.28%	-1.44%	-19.97%	1.17	1.17	-0.45
Under 3 Bond Index (Return)	142.00	141.98	0.011%	-0.06%	-0.06%	-0.25%	42.00%	1.17	1.17	-0.45
Under 5 Bond Index (Clean)	94.36	94.32	0.045%	-0.15%	-0.15%	-0.77%	-5.64%	2.21	2.22	-0.32
Under 5 Bond Index (Return)	167.97	167.88	0.052%	0.04%	0.04%	-0.28%	67.97%	2.21	2.22	-0.32
Under 10 Bond Index (Clean)	108.03	107.90	0.120%	-0.06%	-0.06%	0.48%	8.03%	3.83	3.83	-0.01
Under 10 Bond Index (Return)	191.18	190.94	0.126%	0.10%	0.10%	0.11%	91.18%	3.83	3.83	-0.01
5 Plus Bond Index (Clean)	134.73	134.17	0.414%	0.04%	0.04%	4.00%	34.73%	10.38	10.30	0.76
5 Plus Bond Index (Return)	241.61	240.77	0.348%	0.08%	0.08%	3.19%	141.61%	10.38	10.30	0.76
10 Plus Bond Index (Clean)	148.62	147.79	0.563%	0.01%	0.01%	6.06%	48.62%	13.76	13.62	1.01
10 Plus Bond Index (Return)	278.96	277.76	0.432%	-0.03%	-0.03%	5.88%	178.96%	13.76	13.62	1.01

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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	100.74	3.67	304	104.41	0.00	7,080	7,132	7392
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.12	2.94	182	106.06	0.00	6,022	6,210	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.92	0.00	0	104.92	4.50	10,600	11,122	11599
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.21	2.49	182	110.70	0.00	6,480	7,012	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.50	0.08	34	103.57	0.00	6,828	7,067	7072
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.21	0.00	182	101.21	0.00	5,100	5,162	5162
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.65	0.31	29	116.96	0.00	7,006	8,172	8194
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.54	0.29	31	117.82	0.00	8,031	9,439	9462
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.84	0.53	36	132.37	0.00	11,490	15,148	15210
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	106.04	0.93	338	106.97	0.00	11,319	12,003	12108
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.65	0.83	338	105.49	0.00	8,322	8,709	8778
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.65	0.28	92	105.93	0.00	5,025	5,309	5323
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.97	2.22	338	121.19	0.00	9,402	11,185	11394
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	107.09	0.12	31	107.20	0.00	3,000	3,213	3216
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.11	0.00	1	105.11	0.00	4,000	4,204	4204
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.92	1.57	338	110.50	0.00	5,715	6,225	6315
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.80	0.32	59	114.12	0.00	8,596	9,782	9810

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Bond Index Constituent

Clean Price Performance			Index Price 18-Apr-2019	Previous Index Price 17-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	100.74	100.76	-0.015%	-0.313%	-0.313%	-1.542%	-0.49	0.15	0.15
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.12	103.14	-0.016%	-0.378%	-0.378%	-1.841%	-0.51	0.49	0.49
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	104.93	-0.007%	-0.386%	-0.386%	-1.449%	-0.48	0.98	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.21	108.23	-0.015%	-0.382%	-0.382%	-1.582%	-0.49	1.44	1.45
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.50	103.44	0.061%	0.112%	0.112%	0.237%	-0.40	2.87	2.88
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.21	101.12	0.092%	0.241%	0.241%	0.821%	-0.34	3.49	3.50
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.65	116.53	0.097%	0.025%	0.025%	-0.023%	-0.33	3.70	3.72
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.54	117.36	0.148%	0.037%	0.037%	0.583%	-0.16	4.61	4.62
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.84	131.58	0.193%	-0.030%	-0.030%	0.886%	-0.01	5.27	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.04	105.77	0.263%	0.109%	0.109%	2.946%	0.14	6.80	6.79
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.65	104.31	0.330%	0.228%	0.228%	4.597%	0.38	8.68	8.65
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.65	105.26	0.369%	0.262%	0.262%		0.52	9.57	9.52
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.97	118.43	0.450%	0.048%	0.048%	4.827%	0.62	9.78	9.72
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.09	106.56	0.497%	0.415%	0.415%	5.490%	0.73	11.09	11.01
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.11	104.50	0.579%	0.250%	0.250%	6.372%	0.91	12.81	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.92	108.25	0.619%	-0.215%	-0.215%	6.784%	1.15	15.59	15.41
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.80	112.92	0.778%	-0.267%	-0.267%	7.798%	1.36	20.75	20.47

Return Price Performance			Index Price 18-Apr-2019	Previous Index Price 17-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	104.41	104.41	-0.003%	-0.071%	-0.071%	-0.229%	-0.49	0.15	0.15
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.06	106.07	-0.001%	-0.063%	-0.063%	-0.132%	-0.51	0.49	0.49
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.92	109.42	-4.108%	-4.252%	-4.252%	-4.266%	-0.48	0.98	0.99
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.70	110.71	-0.002%	-0.127%	-0.127%	-0.197%	-0.49	1.44	1.45
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.57	103.51	0.064%	0.155%	0.155%	-0.299%	-0.40	2.87	2.88
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.21	101.12	0.092%	0.241%	0.241%	0.821%	-0.34	3.49	3.50
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.96	116.83	0.106%	0.208%	0.208%	-2.290%	-0.33	3.70	3.72
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.82	117.64	0.156%	0.196%	0.196%	-1.409%	-0.16	4.61	4.62
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.37	132.10	0.204%	0.195%	0.195%	-1.926%	-0.01	5.27	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.97	106.69	0.263%	0.159%	0.159%	3.222%	0.14	6.80	6.79
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.49	105.14	0.329%	0.273%	0.273%	4.842%	0.38	8.68	8.65
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.93	105.53	0.370%	0.318%	0.318%		0.52	9.57	9.52
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.19	120.65	0.447%	0.155%	0.155%	5.399%	0.62	9.78	9.72

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.20	106.67	0.501%	0.485%	0.485%	5.327%	0.73	11.09	11.01
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.11	104.50	0.583%	-0.911%	-0.911%	5.407%	0.91	12.81	12.70
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.50	109.82	0.614%	-0.128%	-0.128%	7.216%	1.15	15.59	15.41
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.12	113.24	0.781%	-0.171%	-0.171%	6.376%	1.36	20.75	20.47