

Euronext Dublin - Daily Bond Index Report

Monday 6 May, 2019



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

Bond Indices Performance

Index	Close Value 06-May-2019	Previous Close Value 03-May-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.15	115.15	0.005%	0.16%	-0.17%	1.89%	15.15%	6.69	6.65	0.61
All Bond Index (Return)	207.45	207.39	0.026%	0.20%	-0.29%	1.35%	107.45%	6.69	6.65	0.61
Under 3 Bond Index (Clean)	79.88	79.88	0.000%	-0.05%	-0.47%	-1.63%	-20.12%	1.13	1.14	-0.42
Under 3 Bond Index (Return)	140.30	140.26	0.032%	0.02%	-1.26%	-1.45%	40.30%	1.13	1.14	-0.42
Under 5 Bond Index (Clean)	94.20	94.20	0.000%	0.00%	-0.31%	-0.93%	-5.80%	2.18	2.19	-0.31
Under 5 Bond Index (Return)	166.69	166.65	0.028%	0.05%	-0.72%	-1.03%	66.69%	2.18	2.19	-0.31
Under 10 Bond Index (Clean)	107.87	107.86	0.002%	0.07%	-0.22%	0.32%	7.87%	3.80	3.80	0.00
Under 10 Bond Index (Return)	190.25	190.20	0.026%	0.11%	-0.39%	-0.38%	90.25%	3.80	3.80	0.00
5 Plus Bond Index (Clean)	134.59	134.58	0.010%	0.29%	-0.06%	3.89%	34.59%	10.34	10.27	0.76
5 Plus Bond Index (Return)	241.59	241.53	0.025%	0.32%	0.07%	3.19%	141.59%	10.34	10.27	0.76
10 Plus Bond Index (Clean)	148.52	148.50	0.013%	0.39%	-0.06%	5.99%	48.52%	13.72	13.59	1.02
10 Plus Bond Index (Return)	278.98	278.90	0.026%	0.41%	-0.03%	5.89%	178.98%	13.72	13.59	1.02

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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	100.55	3.88	322	104.43	0.00	7,080	7,119	7394
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.89	3.23	200	106.12	0.00	6,022	6,196	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.73	0.22	18	104.96	0.00	10,600	11,102	11125
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.95	2.74	200	110.69	0.00	6,480	6,995	7172
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.39	0.11	52	103.51	0.00	6,828	7,059	7067
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.13	0.00	200	101.13	0.00	5,100	5,158	5158
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.41	0.50	47	116.91	0.00	7,006	8,156	8191
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.45	0.46	49	117.91	0.00	8,031	9,432	9469
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.65	0.80	54	132.44	0.00	11,490	15,126	15218
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.94	0.98	356	106.91	0.00	11,319	11,991	12101
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.49	0.88	356	105.37	0.00	8,322	8,695	8768
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.44	0.33	110	105.78	0.00	5,025	5,299	5316
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.80	2.34	356	121.14	0.00	9,402	11,169	11389
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.92	0.18	49	107.10	0.00	3,000	3,208	3213
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	105.01	0.07	19	105.08	0.00	4,000	4,200	4203
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.89	1.66	356	110.55	0.00	5,715	6,223	6318
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	113.91	0.42	77	114.33	0.00	8,596	9,791	9827

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Bond Index Constituent

Clean Price Performance			Index Price 06-May-2019	Previous Index Price 03-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	100.55	100.55	0.000%	-0.061%	-0.500%	-1.727%	-0.37	0.11	0.11
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.89	102.89	0.000%	-0.070%	-0.607%	-2.067%	-0.49	0.45	0.45
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.73	104.73	0.000%	-0.037%	-0.566%	-1.627%	-0.47	0.95	0.95
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.95	107.95	0.001%	-0.090%	-0.625%	-1.822%	-0.45	1.40	1.41
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.39	103.39	0.001%	0.020%	0.011%	0.136%	-0.38	2.83	2.84
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.13	101.13	0.001%	0.056%	0.165%	0.745%	-0.33	3.45	3.46
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.41	116.41	0.002%	0.023%	-0.176%	-0.224%	-0.31	3.67	3.68
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.45	117.45	-0.003%	0.107%	-0.036%	0.509%	-0.17	4.57	4.58
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.65	131.63	0.010%	0.132%	-0.174%	0.741%	-0.01	5.24	5.24
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.94	105.93	0.006%	0.211%	0.006%	2.841%	0.15	6.76	6.75
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.49	104.49	-0.002%	0.251%	0.070%	4.432%	0.39	8.64	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.44	105.45	-0.006%	0.282%	0.068%		0.54	9.53	9.48
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.80	118.80	-0.002%	0.291%	-0.097%	4.675%	0.63	9.74	9.68
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.92	106.92	-0.002%	0.291%	0.257%	5.323%	0.74	11.05	10.97
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	105.01	105.01	0.000%	0.353%	0.155%	6.272%	0.92	12.77	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.89	108.91	-0.011%	0.402%	-0.244%	6.754%	1.15	15.55	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	113.91	113.83	0.068%	0.596%	-0.175%	7.897%	1.36	20.72	20.44

Return Price Performance			Index Price 06-May-2019	Previous Index Price 03-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	104.43	104.40	0.034%	0.011%	-0.045%	-0.204%	-0.37	0.11	0.11
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.12	106.07	0.046%	0.024%	-0.012%	-0.081%	-0.49	0.45	0.45
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.96	104.92	0.034%	0.032%	-4.223%	-4.236%	-0.47	0.95	0.95
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.69	110.65	0.038%	-0.014%	-0.143%	-0.213%	-0.45	1.40	1.41
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.51	103.50	0.008%	0.033%	0.091%	-0.363%	-0.38	2.83	2.84
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.13	101.13	0.001%	0.056%	0.165%	0.745%	-0.33	3.45	3.46
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.91	116.88	0.029%	0.078%	0.172%	-2.325%	-0.31	3.67	3.68
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.91	117.88	0.021%	0.154%	0.265%	-1.341%	-0.17	4.57	4.58
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.44	132.39	0.044%	0.198%	0.252%	-1.869%	-0.01	5.24	5.24
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.91	106.90	0.013%	0.224%	0.103%	3.164%	0.15	6.76	6.75
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.37	105.36	0.006%	0.264%	0.159%	4.723%	0.39	8.64	8.61
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.78	105.77	0.004%	0.300%	0.177%		0.54	9.53	9.48
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	121.14	121.12	0.014%	0.318%	0.111%	5.352%	0.63	9.74	9.68

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	107.10	107.09	0.008%	0.311%	0.388%	5.226%	0.74	11.05	10.97
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.08	105.07	0.010%	0.373%	-0.945%	5.371%	0.92	12.77	12.66
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.55	110.55	0.002%	0.421%	-0.080%	7.268%	1.15	15.55	15.38
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.33	114.23	0.081%	0.622%	0.006%	6.565%	1.36	20.72	20.44