

Euronext Dublin - Daily Bond Index Report

Wednesday 6 March, 2019



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

Bond Indices Performance

Index	Close Value 06-Mar-2019	Previous Close Value 05-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.07	113.78	0.256%	0.22%	0.93%	0.93%	14.07%	6.69	6.63	0.78
All Bond Index (Return)	207.29	206.76	0.258%	0.26%	1.28%	1.28%	107.29%	6.69	6.63	0.78
Under 3 Bond Index (Clean)	80.42	80.43	-0.012%	-0.07%	-0.97%	-0.97%	-19.58%	0.91	0.92	-0.44
Under 3 Bond Index (Return)	142.19	142.19	0.000%	0.01%	-0.12%	-0.12%	42.19%	0.91	0.92	-0.44
Under 5 Bond Index (Clean)	94.51	94.49	0.026%	-0.02%	-0.61%	-0.61%	-5.49%	1.89	1.89	-0.27
Under 5 Bond Index (Return)	168.49	168.43	0.035%	0.03%	0.03%	0.03%	68.49%	1.89	1.89	-0.27
Under 10 Bond Index (Clean)	107.71	107.56	0.141%	0.10%	0.18%	0.18%	7.71%	3.88	3.88	0.16
Under 10 Bond Index (Return)	192.35	192.06	0.146%	0.15%	0.72%	0.72%	92.35%	3.88	3.88	0.16
5 Plus Bond Index (Clean)	132.05	131.53	0.399%	0.37%	1.93%	1.93%	32.05%	9.69	9.60	0.91
5 Plus Bond Index (Return)	239.02	238.07	0.399%	0.40%	2.09%	2.09%	139.02%	9.69	9.60	0.91
10 Plus Bond Index (Clean)	144.24	143.46	0.544%	0.52%	2.94%	2.94%	44.24%	13.80	13.63	1.23
10 Plus Bond Index (Return)	270.77	269.30	0.544%	0.54%	2.77%	2.77%	170.77%	13.80	13.63	1.23

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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	101.37	3.15	261	104.51	0.00	7,080	7,177	7399
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.91	2.25	139	106.15	0.00	6,022	6,258	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.53	3.97	322	109.50	0.00	10,600	11,186	11607
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.80	1.90	139	110.71	0.00	6,480	7,050	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.24	0.78	356	104.02	0.00	6,828	7,049	7102
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.65	0.00	139	100.65	0.00	5,100	5,133	5133
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.43	3.75	351	120.18	0.00	7,006	8,157	8420
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.08	3.29	353	120.37	0.00	8,031	9,403	9667
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.26	5.30	358	136.55	0.00	11,490	15,082	15690
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.77	0.81	295	105.58	0.00	11,319	11,859	11950
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	102.59	0.73	295	103.32	0.00	8,322	8,537	8598
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	103.33	0.15	49	103.48	0.00	5,025	5,193	5200
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	116.36	1.94	295	118.30	0.00	9,402	10,940	11122
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	104.13	0.52	140	104.65	0.00	3,000	3,124	3139
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.66	1.15	323	102.81	0.00	4,000	4,066	4112
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	105.38	1.37	295	106.75	0.00	5,715	6,023	6101
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	109.33	0.09	16	109.42	0.00	8,596	9,398	9406

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Bond Index Constituent

Clean Price Performance			Index Price 06-Mar-2019	Previous Index Price 05-Mar-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	101.37	101.39	-0.024%	-0.062%	-0.929%	-0.929%	-0.47	0.28	0.28
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.91	103.93	-0.021%	-0.067%	-1.093%	-1.093%	-0.44	0.61	0.62
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.53	105.54	-0.009%	-0.073%	-0.883%	-0.883%	-0.44	1.07	1.08
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.80	108.81	-0.001%	-0.055%	-1.042%	-1.042%	-0.42	1.57	1.58
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.24	103.18	0.055%	0.012%	-0.015%	-0.015%	-0.27	2.97	2.98
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.65	100.55	0.103%	0.069%	0.265%	0.265%	-0.18	3.61	3.62
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.43	116.31	0.108%	0.059%	-0.205%	-0.205%	-0.16	3.71	3.71
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.08	116.88	0.171%	0.152%	0.193%	0.193%	0.00	4.60	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.26	130.98	0.211%	0.128%	0.442%	0.442%	0.17	5.19	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.77	104.44	0.324%	0.299%	1.712%	1.712%	0.33	6.92	6.90
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.59	102.15	0.435%	0.477%	2.535%	2.535%	0.61	8.80	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	103.33	102.84	0.472%	0.507%			0.76	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.36	115.83	0.460%	0.471%	2.529%	2.529%	0.86	9.89	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.13	103.69	0.425%	0.411%	2.577%	2.577%	0.98	11.15	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.66	101.15	0.497%	0.490%	2.877%	2.877%	1.17	12.91	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.38	104.77	0.584%	0.558%	3.307%	3.307%	1.36	15.67	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.33	108.55	0.715%	0.606%	3.564%	3.564%	1.56	20.76	20.44

Return Price Performance			Index Price 06-Mar-2019	Previous Index Price 05-Mar-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	104.51	104.53	-0.011%	0.009%	-0.126%	-0.126%	-0.47	0.28	0.28
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.15	106.16	-0.006%	0.025%	-0.047%	-0.047%	-0.44	0.61	0.62
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.50	109.49	0.003%	-0.003%	-0.093%	-0.093%	-0.44	1.07	1.08
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.71	110.70	0.012%	0.020%	-0.194%	-0.194%	-0.42	1.57	1.58
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.02	103.96	0.057%	0.024%	0.129%	0.129%	-0.27	2.97	2.98
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.65	100.55	0.103%	0.069%	0.265%	0.265%	-0.18	3.61	3.62
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.18	120.05	0.113%	0.111%	0.407%	0.407%	-0.16	3.71	3.71
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.37	120.16	0.175%	0.195%	0.719%	0.719%	0.00	4.60	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.55	136.26	0.214%	0.188%	1.174%	1.174%	0.17	5.19	5.18
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.58	105.24	0.324%	0.312%	1.882%	1.882%	0.33	6.92	6.90
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.32	102.87	0.434%	0.487%	2.687%	2.687%	0.61	8.80	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	103.48	102.99	0.474%	0.525%			0.76	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.30	117.76	0.459%	0.497%	2.886%	2.886%	0.86	9.89	9.80

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.65	104.20	0.427%	0.430%	2.818%	2.818%	0.98	11.15	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.81	102.30	0.495%	0.505%	3.094%	3.094%	1.17	12.91	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.75	106.13	0.581%	0.578%	3.580%	3.580%	1.36	15.67	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.42	108.64	0.720%	0.636%	1.990%	1.990%	1.56	20.76	20.44