

Euronext Dublin - Daily Bond Index Report

Friday 8 March, 2019



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

Bond Indices Performance

Index	Close Value 08-Mar-2019	Previous Close Value 07-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.61	114.42	0.165%	0.70%	1.41%	1.41%	14.61%	6.70	6.66	0.71
All Bond Index (Return)	208.29	207.93	0.169%	0.74%	1.76%	1.76%	108.29%	6.70	6.66	0.71
Under 3 Bond Index (Clean)	80.38	80.39	-0.010%	-0.11%	-1.01%	-1.01%	-19.62%	0.90	0.90	-0.45
Under 3 Bond Index (Return)	142.17	142.16	0.002%	-0.01%	-0.14%	-0.14%	42.17%	0.90	0.90	-0.45
Under 5 Bond Index (Clean)	94.54	94.54	-0.003%	0.00%	-0.58%	-0.58%	-5.46%	1.88	1.89	-0.30
Under 5 Bond Index (Return)	168.57	168.56	0.007%	0.08%	0.08%	0.08%	68.57%	1.88	1.89	-0.30
Under 10 Bond Index (Clean)	107.97	107.91	0.053%	0.34%	0.42%	0.42%	7.97%	3.88	3.88	0.09
Under 10 Bond Index (Return)	192.82	192.70	0.060%	0.39%	0.97%	0.97%	92.82%	3.88	3.88	0.09
5 Plus Bond Index (Clean)	133.05	132.69	0.269%	1.13%	2.70%	2.70%	33.05%	9.70	9.62	0.84
5 Plus Bond Index (Return)	240.82	240.17	0.271%	1.15%	2.85%	2.85%	140.82%	9.70	9.62	0.84
10 Plus Bond Index (Clean)	145.79	145.15	0.445%	1.60%	4.04%	4.04%	45.79%	13.81	13.66	1.16
10 Plus Bond Index (Return)	273.67	272.45	0.446%	1.62%	3.87%	3.87%	173.67%	13.81	13.66	1.16

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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	101.31	3.17	263	104.48	0.00	7,080	7,173	7397
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.84	2.28	141	106.12	0.00	6,022	6,254	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.49	4.00	324	109.49	0.00	10,600	11,182	11606
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.77	1.93	141	110.71	0.00	6,480	7,048	7173
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.35	0.79	358	104.13	0.00	6,828	7,056	7110
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.81	0.00	141	100.81	0.00	5,100	5,141	5141
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.61	3.77	353	120.39	0.00	7,006	8,170	8434
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.38	3.31	355	120.68	0.00	8,031	9,426	9692
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.74	5.33	360	137.06	0.00	11,490	15,137	15749
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.35	0.81	297	106.17	0.00	11,319	11,925	12017
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.42	0.73	297	104.15	0.00	8,322	8,606	8667
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	104.26	0.15	51	104.41	0.00	5,025	5,240	5247
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	117.45	1.95	297	119.41	0.00	9,402	11,042	11226
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	105.10	0.53	142	105.63	0.00	3,000	3,153	3169
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	102.65	1.16	325	103.81	0.00	4,000	4,106	4152
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	106.59	1.38	297	107.97	0.00	5,715	6,092	6171
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	110.82	0.10	18	110.91	0.00	8,596	9,526	9534

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Bond Index Constituent

Clean Price Performance			Index Price 08-Mar-2019	Previous Index Price 07-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	101.31	101.32	-0.012%	-0.118%	-0.985%	-0.985%	-0.46	0.27	0.27
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.84	103.85	-0.013%	-0.134%	-1.158%	-1.158%	-0.44	0.60	0.60
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.49	105.50	-0.011%	-0.106%	-0.916%	-0.916%	-0.46	1.06	1.07
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.77	108.78	-0.006%	-0.084%	-1.070%	-1.070%	-0.44	1.56	1.56
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.35	103.34	0.009%	0.120%	0.094%	0.094%	-0.31	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.81	100.80	0.011%	0.226%	0.422%	0.422%	-0.22	3.60	3.61
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.61	116.60	0.009%	0.213%	-0.051%	-0.051%	-0.21	3.70	3.71
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.38	117.34	0.027%	0.405%	0.446%	0.446%	-0.06	4.59	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.74	131.64	0.076%	0.497%	0.812%	0.812%	0.10	5.18	5.17
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.35	105.20	0.147%	0.854%	2.276%	2.276%	0.25	6.91	6.90
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.42	103.16	0.247%	1.286%	3.360%	3.360%	0.52	8.79	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.26	103.97	0.278%	1.413%			0.67	9.68	9.62
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.45	117.04	0.354%	1.414%	3.492%	3.492%	0.77	9.88	9.81
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.10	104.74	0.347%	1.347%	3.533%	3.533%	0.90	11.14	11.04
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	102.65	102.29	0.359%	1.477%	3.887%	3.887%	1.10	12.91	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.59	106.02	0.536%	1.711%	4.491%	4.491%	1.29	15.67	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.82	110.09	0.655%	1.973%	4.970%	4.970%	1.49	20.79	20.48

Return Price Performance			Index Price 08-Mar-2019	Previous Index Price 07-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	104.48	104.48	0.000%	-0.023%	-0.158%	-0.158%	-0.46	0.27	0.27
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.12	106.12	0.003%	-0.008%	-0.081%	-0.081%	-0.44	0.60	0.60
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.49	109.49	0.001%	-0.012%	-0.102%	-0.102%	-0.46	1.06	1.07
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.71	110.70	0.007%	0.017%	-0.197%	-0.197%	-0.44	1.56	1.56
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.13	104.12	0.011%	0.136%	0.241%	0.241%	-0.31	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.81	100.80	0.011%	0.226%	0.422%	0.422%	-0.22	3.60	3.61
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.39	120.36	0.017%	0.278%	0.575%	0.575%	-0.21	3.70	3.71
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.68	120.64	0.034%	0.457%	0.982%	0.982%	-0.06	4.59	4.60
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	137.06	136.95	0.084%	0.564%	1.554%	1.554%	0.10	5.18	5.17
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.17	106.01	0.149%	0.868%	2.447%	2.447%	0.25	6.91	6.90
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.15	103.89	0.247%	1.296%	3.512%	3.512%	0.52	8.79	8.75
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.41	104.12	0.280%	1.436%			0.67	9.68	9.62
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.41	118.98	0.354%	1.437%	3.848%	3.848%	0.77	9.88	9.81

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.63	105.26	0.348%	1.369%	3.779%	3.779%	0.90	11.14	11.04
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	103.81	103.44	0.359%	1.489%	4.102%	4.102%	1.10	12.91	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	107.97	107.40	0.534%	1.724%	4.761%	4.761%	1.29	15.67	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.91	110.19	0.660%	2.012%	3.385%	3.385%	1.49	20.79	20.48