

Euronext Dublin - Daily Bond Index Report



Tuesday 12 March, 2019

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value 12-Mar-2019	Previous Close Value 11-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.27	114.47	-0.172%	0.40%	1.11%	1.11%	14.27%	6.71	6.66	0.75
All Bond Index (Return)	207.73	208.07	-0.162%	0.47%	1.49%	1.49%	107.73%	6.71	6.66	0.75
Under 3 Bond Index (Clean)	80.36	80.37	-0.014%	-0.14%	-1.04%	-1.04%	-19.64%	0.90	0.90	-0.45
Under 3 Bond Index (Return)	142.19	142.19	-0.001%	0.01%	-0.12%	-0.12%	42.19%	0.90	0.90	-0.45
Under 5 Bond Index (Clean)	94.48	94.51	-0.035%	-0.06%	-0.64%	-0.64%	-5.52%	1.87	1.88	-0.28
Under 5 Bond Index (Return)	168.52	168.57	-0.026%	0.05%	0.05%	0.05%	68.52%	1.87	1.88	-0.28
Under 10 Bond Index (Clean)	107.77	107.88	-0.108%	0.15%	0.23%	0.23%	7.77%	3.90	3.90	0.13
Under 10 Bond Index (Return)	192.53	192.72	-0.098%	0.24%	0.82%	0.82%	92.53%	3.90	3.90	0.13
5 Plus Bond Index (Clean)	132.46	132.80	-0.257%	0.68%	2.24%	2.24%	32.46%	9.72	9.64	0.88
5 Plus Bond Index (Return)	239.82	240.41	-0.247%	0.73%	2.43%	2.43%	139.82%	9.72	9.64	0.88
10 Plus Bond Index (Clean)	144.94	145.42	-0.331%	1.00%	3.44%	3.44%	44.94%	13.78	13.62	1.20
10 Plus Bond Index (Return)	272.13	273.02	-0.324%	1.05%	3.29%	3.29%	172.13%	13.78	13.62	1.20

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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	101.28	3.22	267	104.50	0.00	7,080	7,170	7398
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.80	2.34	145	106.14	0.00	6,022	6,251	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.47	4.04	328	109.51	0.00	10,600	11,180	11608
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.73	1.99	145	110.72	0.00	6,480	7,045	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.28	0.79	362	104.07	0.00	6,828	7,051	7106
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.70	0.00	145	100.70	0.00	5,100	5,136	5136
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.43	3.82	357	120.24	0.00	7,006	8,157	8424
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.07	3.34	359	120.41	0.00	8,031	9,402	9670
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.33	5.39	364	136.72	0.00	11,490	15,091	15709
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.97	0.83	301	105.80	0.00	11,319	11,882	11975
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.05	0.74	301	103.79	0.00	8,322	8,575	8637
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	103.85	0.17	55	104.02	0.00	5,025	5,219	5227
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	117.08	1.98	301	119.06	0.00	9,402	11,008	11194
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	104.69	0.54	146	105.23	0.00	3,000	3,141	3157
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	102.18	1.17	329	103.35	0.00	4,000	4,087	4134
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	105.78	1.40	301	107.18	0.00	5,715	6,046	6126
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	109.70	0.12	22	109.82	0.00	8,596	9,430	9440

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Bond Index Constituent

Clean Price Performance			Index Price 12-Mar-2019	Previous Index Price 11-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	101.28	101.30	-0.015%	-0.147%	-1.014%	-1.014%	-0.45	0.26	0.26
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.80	103.82	-0.020%	-0.171%	-1.196%	-1.196%	-0.44	0.60	0.60
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.47	105.48	-0.009%	-0.129%	-0.938%	-0.938%	-0.46	1.06	1.06
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.73	108.74	-0.014%	-0.124%	-1.111%	-1.111%	-0.43	1.55	1.56
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.28	103.32	-0.039%	0.048%	0.022%	0.022%	-0.29	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.70	100.77	-0.068%	0.116%	0.313%	0.313%	-0.19	3.60	3.60
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.43	116.54	-0.094%	0.052%	-0.213%	-0.213%	-0.17	3.69	3.70
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.07	117.25	-0.159%	0.141%	0.181%	0.181%	-0.01	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.33	131.58	-0.186%	0.187%	0.501%	0.501%	0.15	5.38	5.38
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.97	105.20	-0.212%	0.490%	1.907%	1.907%	0.30	6.91	6.89
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.05	103.27	-0.213%	0.924%	2.990%	2.990%	0.56	8.79	8.74
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	103.85	104.10	-0.235%	1.016%			0.71	9.67	9.60
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.08	117.29	-0.179%	1.095%	3.166%	3.166%	0.80	9.88	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.69	104.92	-0.220%	0.951%	3.129%	3.129%	0.94	11.13	11.03
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	102.18	102.44	-0.250%	1.009%	3.408%	3.408%	1.13	12.90	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.78	106.27	-0.458%	0.945%	3.704%	3.704%	1.34	15.66	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.70	110.31	-0.552%	0.947%	3.914%	3.914%	1.54	20.75	20.44

Return Price Performance			Index Price 12-Mar-2019	Previous Index Price 11-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	104.50	104.50	-0.003%	-0.005%	-0.140%	-0.140%	-0.45	0.26	0.26
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.15	-0.004%	0.016%	-0.056%	-0.056%	-0.44	0.60	0.60
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.51	109.51	0.002%	0.011%	-0.079%	-0.079%	-0.46	1.06	1.06
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.72	-0.002%	0.026%	-0.188%	-0.188%	-0.43	1.55	1.56
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.07	104.11	-0.037%	0.073%	0.178%	0.178%	-0.29	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.70	100.77	-0.068%	0.116%	0.313%	0.313%	-0.19	3.60	3.60
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.24	120.34	-0.082%	0.157%	0.454%	0.454%	-0.17	3.69	3.70
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.41	120.59	-0.146%	0.231%	0.755%	0.755%	-0.01	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.72	136.95	-0.168%	0.310%	1.297%	1.297%	0.15	5.38	5.38
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.80	106.02	-0.207%	0.518%	2.091%	2.091%	0.30	6.91	6.89
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.79	104.01	-0.210%	0.945%	3.155%	3.155%	0.56	8.79	8.74
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.02	104.26	-0.232%	1.051%			0.71	9.67	9.60
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.06	119.27	-0.171%	1.144%	3.548%	3.548%	0.80	9.88	9.80

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.23	105.46	-0.215%	0.988%	3.390%	3.390%	0.94	11.13	11.03
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	103.35	103.60	-0.243%	1.040%	3.642%	3.642%	1.13	12.90	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	107.18	107.67	-0.449%	0.985%	4.000%	4.000%	1.34	15.66	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.82	110.42	-0.546%	1.007%	2.366%	2.366%	1.54	20.75	20.44