

Euronext Dublin - Daily Bond Index Report



Wednesday 13 March, 2019

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

Bond Indices Performance

Index	Close Value 13-Mar-2019	Previous Close Value 12-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.26	114.27	-0.013%	0.38%	1.10%	1.10%	14.26%	6.70	6.65	0.75
All Bond Index (Return)	207.72	207.73	-0.006%	0.47%	1.49%	1.49%	107.72%	6.70	6.65	0.75
Under 3 Bond Index (Clean)	80.35	80.36	-0.014%	-0.15%	-1.06%	-1.06%	-19.65%	0.89	0.90	-0.45
Under 3 Bond Index (Return)	142.19	142.19	-0.001%	0.01%	-0.12%	-0.12%	42.19%	0.89	0.90	-0.45
Under 5 Bond Index (Clean)	94.46	94.48	-0.016%	-0.08%	-0.66%	-0.66%	-5.54%	1.87	1.88	-0.28
Under 5 Bond Index (Return)	168.51	168.52	-0.007%	0.05%	0.05%	0.05%	68.51%	1.87	1.88	-0.28
Under 10 Bond Index (Clean)	107.76	107.77	-0.005%	0.15%	0.23%	0.23%	7.76%	3.90	3.90	0.13
Under 10 Bond Index (Return)	192.54	192.53	0.003%	0.25%	0.82%	0.82%	92.54%	3.90	3.90	0.13
5 Plus Bond Index (Clean)	132.44	132.46	-0.011%	0.67%	2.23%	2.23%	32.44%	9.72	9.63	0.88
5 Plus Bond Index (Return)	239.80	239.82	-0.005%	0.73%	2.42%	2.42%	139.80%	9.72	9.63	0.88
10 Plus Bond Index (Clean)	144.89	144.94	-0.034%	0.97%	3.40%	3.40%	44.89%	13.78	13.61	1.20
10 Plus Bond Index (Return)	272.06	272.13	-0.029%	1.02%	3.26%	3.26%	172.06%	13.78	13.61	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	101.27	3.23	268	104.50	0.00	7,080	7,169	7398
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.78	2.36	146	106.14	0.00	6,022	6,250	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.45	4.06	329	109.51	0.00	10,600	11,178	11608
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.72	2.00	146	110.72	0.00	6,480	7,045	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.22	0.80	363	104.02	0.00	6,828	7,048	7102
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.70	0.00	146	100.70	0.00	5,100	5,135	5135
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.42	3.83	358	120.24	0.00	7,006	8,156	8424
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.08	3.35	360	120.43	0.00	8,031	9,402	9672
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.33	0.00	0	131.33	5.40	11,490	15,091	15711
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.99	0.83	302	105.82	0.00	11,319	11,884	11977
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.05	0.75	302	103.80	0.00	8,322	8,576	8638
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	103.87	0.17	56	104.03	0.00	5,025	5,220	5228
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	117.13	1.99	302	119.11	0.00	9,402	11,012	11198
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	104.71	0.54	147	105.25	0.00	3,000	3,141	3158
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	102.21	1.18	330	103.38	0.00	4,000	4,088	4135
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	105.76	1.41	302	107.17	0.00	5,715	6,044	6125
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	109.49	0.13	23	109.61	0.00	8,596	9,412	9422

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Bond Index Constituent

Clean Price Performance			Index Price 13-Mar-2019	Previous Index Price 12-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	101.27	101.28	-0.014%	-0.161%	-1.027%	-1.027%	-0.45	0.26	0.26
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.78	103.80	-0.016%	-0.188%	-1.212%	-1.212%	-0.44	0.60	0.60
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.45	105.47	-0.012%	-0.141%	-0.951%	-0.951%	-0.46	1.05	1.06
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.72	108.73	-0.011%	-0.135%	-1.121%	-1.121%	-0.43	1.55	1.56
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.22	103.28	-0.052%	-0.004%	-0.030%	-0.030%	-0.27	2.98	2.99
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.70	100.70	-0.003%	0.113%	0.310%	0.310%	-0.19	3.60	3.60
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.42	116.43	-0.005%	0.046%	-0.218%	-0.218%	-0.17	3.69	3.70
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.08	117.07	0.009%	0.150%	0.190%	0.190%	-0.01	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.33	131.33	0.001%	0.188%	0.502%	0.502%	0.15	5.38	5.37
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.99	104.97	0.018%	0.508%	1.925%	1.925%	0.30	6.90	6.88
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.05	103.05	0.007%	0.930%	2.997%	2.997%	0.56	8.78	8.73
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	103.87	103.85	0.013%	1.030%			0.71	9.67	9.60
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.13	117.08	0.038%	1.133%	3.205%	3.205%	0.79	9.87	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.71	104.69	0.017%	0.968%	3.146%	3.146%	0.93	11.13	11.03
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	102.21	102.18	0.027%	1.037%	3.437%	3.437%	1.13	12.90	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.76	105.78	-0.020%	0.925%	3.683%	3.683%	1.34	15.65	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.49	109.70	-0.194%	0.751%	3.712%	3.712%	1.55	20.74	20.43

Return Price Performance			Index Price 13-Mar-2019	Previous Index Price 12-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	-0.002%	-0.007%	-0.141%	-0.141%	-0.45	0.26	0.26
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.14	-0.001%	0.015%	-0.057%	-0.057%	-0.44	0.60	0.60
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.51	109.51	-0.001%	0.010%	-0.080%	-0.080%	-0.46	1.05	1.06
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.72	0.002%	0.028%	-0.186%	-0.186%	-0.43	1.55	1.56
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.02	104.07	-0.049%	0.024%	0.129%	0.129%	-0.27	2.98	2.99
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.70	100.70	-0.003%	0.113%	0.310%	0.310%	-0.19	3.60	3.60
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.24	120.24	0.003%	0.161%	0.457%	0.457%	-0.17	3.69	3.70
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	120.43	120.41	0.016%	0.246%	0.771%	0.771%	-0.01	4.59	4.59
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.33	136.72	-3.938%	-3.641%	-2.693%	-2.693%	0.15	5.38	5.37
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.82	105.80	0.020%	0.538%	2.111%	2.111%	0.30	6.90	6.88
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.80	103.79	0.010%	0.955%	3.165%	3.165%	0.56	8.78	8.73
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.03	104.02	0.015%	1.067%			0.71	9.67	9.60
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.11	119.06	0.043%	1.188%	3.593%	3.593%	0.79	9.87	9.80

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.25	105.23	0.021%	1.010%	3.411%	3.411%	0.93	11.13	11.03
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	103.38	103.35	0.030%	1.071%	3.673%	3.673%	1.13	12.90	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	107.17	107.18	-0.014%	0.970%	3.985%	3.985%	1.34	15.65	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.61	109.82	-0.189%	0.816%	2.172%	2.172%	1.55	20.74	20.43