

Euronext Dublin - Daily Bond Index Report

Wednesday 20 March, 2019



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

Bond Indices Performance

Index	Close Value 20-Mar-2019	Previous Close Value 19-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.44	114.34	0.087%	0.54%	1.26%	1.26%	14.44%	6.73	6.68	0.73
All Bond Index (Return)	206.70	206.51	0.092%	-0.03%	0.99%	0.99%	106.70%	6.73	6.68	0.73
Under 3 Bond Index (Clean)	80.28	80.29	-0.004%	-0.23%	-1.13%	-1.13%	-19.72%	1.24	1.25	-0.38
Under 3 Bond Index (Return)	142.00	141.99	0.008%	-0.13%	-0.25%	-0.25%	42.00%	1.24	1.25	-0.38
Under 5 Bond Index (Clean)	94.38	94.39	-0.002%	-0.16%	-0.74%	-0.74%	-5.62%	2.30	2.30	-0.19
Under 5 Bond Index (Return)	168.31	168.30	0.008%	-0.07%	-0.07%	-0.07%	68.31%	2.30	2.30	-0.19
Under 10 Bond Index (Clean)	107.73	107.70	0.028%	0.12%	0.20%	0.20%	7.73%	3.90	3.89	0.13
Under 10 Bond Index (Return)	190.75	190.68	0.036%	-0.68%	-0.11%	-0.11%	90.75%	3.90	3.89	0.13
5 Plus Bond Index (Clean)	132.87	132.66	0.159%	0.99%	2.56%	2.56%	32.87%	10.42	10.33	0.90
5 Plus Bond Index (Return)	238.10	237.71	0.163%	0.01%	1.70%	1.70%	138.10%	10.42	10.33	0.90
10 Plus Bond Index (Clean)	145.80	145.46	0.232%	1.60%	4.05%	4.05%	45.80%	13.79	13.63	1.15
10 Plus Bond Index (Return)	273.71	273.07	0.234%	1.63%	3.89%	3.89%	173.71%	13.79	13.63	1.15

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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	101.18	3.32	275	104.49	0.00	7,080	7,163	7398
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.65	2.47	153	106.12	0.00	6,022	6,242	6391
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.41	4.14	336	109.55	0.00	10,600	11,174	11613
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.66	2.10	153	110.76	0.00	6,480	7,041	7177
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.16	0.01	5	103.17	0.00	6,828	7,043	7044
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.62	0.00	153	100.62	0.00	5,100	5,131	5131
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.25	0.00	0	116.25	3.90	7,006	8,144	8418
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.97	0.02	2	116.99	0.00	8,031	9,394	9395
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.27	0.10	7	131.38	0.00	11,490	15,084	15095
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.09	0.85	309	105.94	0.00	11,319	11,895	11991
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.27	0.76	309	104.04	0.00	8,322	8,594	8658
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	104.10	0.19	63	104.29	0.00	5,025	5,232	5241
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	117.47	2.03	309	119.50	0.00	9,402	11,044	11235
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	105.08	0.01	2	105.08	0.00	3,000	3,152	3153
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	102.86	1.20	337	104.06	0.00	4,000	4,114	4162
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	106.63	1.44	309	108.07	0.00	5,715	6,094	6176
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	110.80	0.16	30	110.96	0.00	8,596	9,524	9538

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Bond Index Constituent

Clean Price Performance			Index Price 20-Mar-2019	Previous Index Price 19-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	101.18	101.19	-0.010%	-0.248%	-1.114%	-1.114%	-0.46	0.24	0.24
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.65	103.66	-0.007%	-0.316%	-1.339%	-1.339%	-0.42	0.58	0.58
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.41	105.43	-0.014%	-0.183%	-0.992%	-0.992%	-0.51	1.03	1.04
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.66	108.66	0.006%	-0.185%	-1.171%	-1.171%	-0.46	1.53	1.54
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.16	103.14	0.014%	-0.069%	-0.095%	-0.095%	-0.25	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.62	100.61	0.001%	0.034%	0.230%	0.230%	-0.17	3.58	3.58
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.25	116.25	0.004%	-0.098%	-0.362%	-0.362%	-0.15	3.79	3.80
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.97	116.97	-0.002%	0.061%	0.101%	0.101%	0.00	4.70	4.70
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.27	131.23	0.035%	0.140%	0.455%	0.455%	0.14	5.36	5.35
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.09	105.01	0.080%	0.604%	2.022%	2.022%	0.28	6.89	6.87
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.27	103.11	0.154%	1.146%	3.217%	3.217%	0.53	8.76	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.10	103.92	0.176%	1.260%			0.68	9.65	9.59
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.47	117.29	0.153%	1.427%	3.505%	3.505%	0.76	9.86	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.08	104.87	0.194%	1.323%	3.509%	3.509%	0.90	11.17	11.07
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	102.86	102.64	0.214%	1.678%	4.093%	4.093%	1.08	12.88	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.63	106.36	0.249%	1.753%	4.534%	4.534%	1.29	15.65	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.80	110.40	0.362%	1.958%	4.955%	4.955%	1.49	20.76	20.46

Return Price Performance			Index Price 20-Mar-2019	Previous Index Price 19-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	104.49	104.49	0.002%	-0.011%	-0.145%	-0.145%	-0.46	0.24	0.24
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.12	106.11	0.009%	-0.005%	-0.077%	-0.077%	-0.42	0.58	0.58
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.55	109.56	-0.003%	0.048%	-0.042%	-0.042%	-0.51	1.03	1.04
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.76	110.74	0.019%	0.066%	-0.148%	-0.148%	-0.46	1.53	1.54
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.17	103.15	0.016%	-0.795%	-0.691%	-0.691%	-0.25	2.96	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.62	100.61	0.001%	0.034%	0.230%	0.230%	-0.17	3.58	3.58
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.25	120.14	-3.233%	-3.165%	-2.879%	-2.879%	-0.15	3.79	3.80
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.99	116.98	0.007%	-2.615%	-2.106%	-2.106%	0.00	4.70	4.70
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.38	131.31	0.046%	-3.610%	-2.661%	-2.661%	0.14	5.36	5.35
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.94	105.85	0.082%	0.652%	2.227%	2.227%	0.28	6.89	6.87
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.04	103.87	0.156%	1.186%	3.400%	3.400%	0.53	8.76	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.29	104.11	0.179%	1.317%			0.68	9.65	9.59
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.50	119.31	0.157%	1.516%	3.929%	3.929%	0.76	9.86	9.78

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.08	104.88	0.196%	0.847%	3.245%	3.245%	0.90	11.17	11.07
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	104.06	103.83	0.215%	1.728%	4.348%	4.348%	1.08	12.88	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.07	107.80	0.250%	1.818%	4.858%	4.858%	1.29	15.65	15.45
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.96	110.56	0.366%	2.057%	3.430%	3.430%	1.49	20.76	20.46