

Euronext Dublin - Daily Bond Index Report

Thursday 21 March, 2019



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

Bond Indices Performance

Index	Close Value 21-Mar-2019	Previous Close Value 20-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.79	114.44	0.310%	0.85%	1.57%	1.57%	14.79%	6.75	6.71	0.69
All Bond Index (Return)	206.93	206.70	0.115%	0.08%	1.10%	1.10%	106.93%	6.75	6.71	0.69
Under 3 Bond Index (Clean)	80.27	80.28	-0.016%	-0.25%	-1.15%	-1.15%	-19.73%	1.24	1.24	-0.40
Under 3 Bond Index (Return)	141.99	142.00	-0.006%	-0.13%	-0.26%	-0.26%	41.99%	1.24	1.24	-0.40
Under 5 Bond Index (Clean)	94.42	94.38	0.034%	-0.12%	-0.71%	-0.71%	-5.58%	2.28	2.29	-0.22
Under 5 Bond Index (Return)	167.65	168.31	-0.395%	-0.47%	-0.47%	-0.47%	67.65%	2.28	2.29	-0.22
Under 10 Bond Index (Clean)	107.87	107.73	0.129%	0.25%	0.33%	0.33%	7.87%	3.89	3.89	0.09
Under 10 Bond Index (Return)	190.48	190.75	-0.143%	-0.83%	-0.26%	-0.26%	90.48%	3.89	3.89	0.09
5 Plus Bond Index (Clean)	133.59	132.87	0.537%	1.54%	3.12%	3.12%	33.59%	10.44	10.35	0.85
5 Plus Bond Index (Return)	239.39	238.10	0.539%	0.55%	2.24%	2.24%	139.39%	10.44	10.35	0.85
10 Plus Bond Index (Clean)	146.91	145.80	0.761%	2.37%	4.84%	4.84%	46.91%	13.81	13.66	1.10
10 Plus Bond Index (Return)	275.79	273.71	0.758%	2.41%	4.68%	4.68%	175.79%	13.81	13.66	1.10

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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	101.14	3.33	276	104.47	0.00	7,080	7,160	7396
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.61	2.49	154	106.10	0.00	6,022	6,240	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.37	4.16	337	109.53	0.00	10,600	11,170	11610
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.64	2.11	154	110.75	0.00	6,480	7,039	7176
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.22	0.01	6	103.23	0.00	6,828	7,047	7048
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.72	0.00	154	100.72	0.00	5,100	5,137	5137
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.36	0.01	1	116.37	0.00	7,006	8,152	8153
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.15	0.03	3	117.18	0.00	8,031	9,408	9410
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.50	0.12	8	131.62	0.00	11,490	15,110	15124
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.42	0.85	310	106.27	0.00	11,319	11,932	12028
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.76	0.76	310	104.52	0.00	8,322	8,635	8698
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	104.62	0.19	64	104.81	0.00	5,025	5,257	5267
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.11	2.04	310	120.15	0.00	9,402	11,104	11296
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	105.71	0.01	3	105.72	0.00	3,000	3,171	3172
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	103.60	1.20	338	104.80	0.00	4,000	4,144	4192
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	107.58	1.44	310	109.02	0.00	5,715	6,148	6231
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	112.06	0.17	31	112.23	0.00	8,596	9,633	9647

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Bond Index Constituent

Clean Price Performance			Index Price 21-Mar-2019	Previous Index Price 20-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	101.14	101.18	-0.039%	-0.287%	-1.152%	-1.152%	-0.47	0.23	0.23
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.61	103.65	-0.035%	-0.351%	-1.374%	-1.374%	-0.44	0.57	0.57
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.37	105.41	-0.035%	-0.218%	-1.027%	-1.027%	-0.51	1.03	1.03
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.64	108.66	-0.024%	-0.209%	-1.194%	-1.194%	-0.48	1.52	1.53
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.22	103.16	0.060%	-0.009%	-0.035%	-0.035%	-0.28	2.95	2.96
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.72	100.62	0.102%	0.136%	0.333%	0.333%	-0.20	3.57	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.36	116.25	0.096%	-0.002%	-0.266%	-0.266%	-0.19	3.79	3.79
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.15	116.97	0.150%	0.211%	0.252%	0.252%	-0.04	4.69	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.50	131.27	0.177%	0.317%	0.632%	0.632%	0.10	5.35	5.35
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.42	105.09	0.310%	0.916%	2.339%	2.339%	0.23	6.88	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.76	103.27	0.471%	1.622%	3.703%	3.703%	0.48	8.76	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.62	104.10	0.494%	1.760%			0.63	9.64	9.58
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.11	117.47	0.549%	1.984%	4.074%	4.074%	0.70	9.85	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.71	105.08	0.601%	1.931%	4.130%	4.130%	0.85	11.17	11.07
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	103.60	102.86	0.720%	2.410%	4.843%	4.843%	1.03	12.88	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	107.58	106.63	0.889%	2.658%	5.464%	5.464%	1.23	15.65	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	112.06	110.80	1.140%	3.120%	6.151%	6.151%	1.44	20.79	20.49

Return Price Performance			Index Price 21-Mar-2019	Previous Index Price 20-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	104.47	104.49	-0.026%	-0.036%	-0.171%	-0.171%	-0.47	0.23	0.23
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.10	106.12	-0.019%	-0.024%	-0.096%	-0.096%	-0.44	0.57	0.57
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.53	109.55	-0.022%	0.026%	-0.064%	-0.064%	-0.51	1.03	1.03
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.76	-0.011%	0.055%	-0.159%	-0.159%	-0.48	1.52	1.53
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.23	103.17	0.062%	-0.734%	-0.630%	-0.630%	-0.28	2.95	2.96
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.72	100.62	0.102%	0.136%	0.333%	0.333%	-0.20	3.57	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.37	116.25	0.105%	-3.064%	-2.777%	-2.777%	-0.19	3.79	3.79
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.18	116.99	0.158%	-2.461%	-1.951%	-1.951%	-0.04	4.69	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.62	131.38	0.187%	-3.429%	-2.479%	-2.479%	0.10	5.35	5.35
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.27	105.94	0.310%	0.963%	2.544%	2.544%	0.23	6.88	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.52	104.04	0.469%	1.660%	3.885%	3.885%	0.48	8.76	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.81	104.29	0.496%	1.820%			0.63	9.64	9.58
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.15	119.50	0.545%	2.069%	4.496%	4.496%	0.70	9.85	9.78

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.72	105.08	0.604%	1.457%	3.869%	3.869%	0.85	11.17	11.07
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	104.80	104.06	0.716%	2.457%	5.095%	5.095%	1.03	12.88	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.02	108.07	0.882%	2.716%	5.783%	5.783%	1.23	15.65	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	112.23	110.96	1.144%	3.225%	4.613%	4.613%	1.44	20.79	20.49