

Euronext Dublin - Daily Bond Index Report

Friday 22 March, 2019



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

Bond Indices Performance

Index	Close Value 22-Mar-2019	Previous Close Value 21-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.28	114.79	0.424%	1.28%	2.00%	2.00%	15.28%	6.79	6.74	0.63
All Bond Index (Return)	207.82	206.93	0.426%	0.51%	1.53%	1.53%	107.82%	6.79	6.74	0.63
Under 3 Bond Index (Clean)	80.28	80.27	0.016%	-0.23%	-1.13%	-1.13%	-19.72%	1.23	1.24	-0.42
Under 3 Bond Index (Return)	142.03	141.99	0.026%	-0.10%	-0.23%	-0.23%	42.03%	1.23	1.24	-0.42
Under 5 Bond Index (Clean)	94.47	94.42	0.060%	-0.06%	-0.65%	-0.65%	-5.53%	2.28	2.29	-0.25
Under 5 Bond Index (Return)	167.76	167.65	0.069%	-0.40%	-0.40%	-0.40%	67.76%	2.28	2.29	-0.25
Under 10 Bond Index (Clean)	108.03	107.87	0.149%	0.40%	0.48%	0.48%	8.03%	3.89	3.89	0.05
Under 10 Bond Index (Return)	190.77	190.48	0.155%	-0.67%	-0.10%	-0.10%	90.77%	3.89	3.89	0.05
5 Plus Bond Index (Clean)	134.55	133.59	0.720%	2.27%	3.86%	3.86%	34.55%	10.47	10.39	0.78
5 Plus Bond Index (Return)	241.11	239.39	0.721%	1.28%	2.98%	2.98%	141.11%	10.47	10.39	0.78
10 Plus Bond Index (Clean)	148.52	146.91	1.099%	3.50%	5.99%	5.99%	48.52%	13.85	13.71	1.02
10 Plus Bond Index (Return)	278.80	275.79	1.094%	3.53%	5.82%	5.82%	178.80%	13.85	13.71	1.02

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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	101.15	3.34	277	104.49	0.00	7,080	7,161	7397
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.60	2.51	155	106.11	0.00	6,022	6,239	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.37	4.17	338	109.54	0.00	10,600	11,170	11612
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.65	2.12	155	110.78	0.00	6,480	7,040	7178
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.29	0.02	7	103.31	0.00	6,828	7,053	7054
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.83	0.00	155	100.83	0.00	5,100	5,142	5142
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.49	0.02	2	116.52	0.00	7,006	8,161	8163
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.35	0.04	4	117.39	0.00	8,031	9,424	9427
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.76	0.13	9	131.90	0.00	11,490	15,140	15155
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.75	0.85	311	106.61	0.00	11,319	11,970	12066
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.24	0.77	311	105.00	0.00	8,322	8,674	8738
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.15	0.20	65	105.34	0.00	5,025	5,284	5294
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.84	2.05	311	120.88	0.00	9,402	11,172	11365
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.52	0.02	4	106.53	0.00	3,000	3,195	3196
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.63	1.21	339	105.84	0.00	4,000	4,185	4233
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	109.09	1.45	311	110.54	0.00	5,715	6,235	6318
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.23	0.18	32	114.41	0.00	8,596	9,820	9835

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Bond Index Constituent

Clean Price Performance			Index Price 22-Mar-2019	Previous Index Price 21-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	101.15	101.14	0.009%	-0.278%	-1.143%	-1.143%	-0.56	0.23	0.23
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.60	103.61	-0.011%	-0.362%	-1.384%	-1.384%	-0.45	0.56	0.57
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.37	105.37	0.001%	-0.217%	-1.026%	-1.026%	-0.53	1.02	1.03
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.65	108.64	0.016%	-0.193%	-1.179%	-1.179%	-0.50	1.52	1.53
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.29	103.22	0.073%	0.064%	0.038%	0.038%	-0.30	2.95	2.96
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.83	100.72	0.109%	0.246%	0.442%	0.442%	-0.23	3.56	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.49	116.36	0.113%	0.111%	-0.153%	-0.153%	-0.22	3.78	3.79
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.35	117.15	0.172%	0.383%	0.424%	0.424%	-0.08	4.69	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.76	131.50	0.198%	0.516%	0.831%	0.831%	0.06	5.35	5.35
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.75	105.42	0.319%	1.238%	2.665%	2.665%	0.19	6.88	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.24	103.76	0.462%	2.091%	4.182%	4.182%	0.43	8.76	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.15	104.62	0.509%	2.277%			0.58	9.64	9.59
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.84	118.11	0.613%	2.609%	4.711%	4.711%	0.64	9.86	9.79
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.52	105.71	0.764%	2.711%	4.926%	4.926%	0.78	11.17	11.08
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.63	103.60	0.997%	3.431%	5.888%	5.888%	0.95	12.89	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	109.09	107.58	1.408%	4.103%	6.949%	6.949%	1.14	15.67	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.23	112.06	1.938%	5.119%	8.209%	8.209%	1.35	20.84	20.57

Return Price Performance			Index Price 22-Mar-2019	Previous Index Price 21-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	104.47	0.020%	-0.016%	-0.151%	-0.151%	-0.56	0.23	0.23
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.11	106.10	0.005%	-0.019%	-0.091%	-0.091%	-0.45	0.56	0.57
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.54	109.53	0.012%	0.038%	-0.052%	-0.052%	-0.53	1.02	1.03
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.75	0.027%	0.082%	-0.132%	-0.132%	-0.50	1.52	1.53
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.31	103.23	0.075%	-0.660%	-0.555%	-0.555%	-0.30	2.95	2.96
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.83	100.72	0.109%	0.246%	0.442%	0.442%	-0.23	3.56	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.52	116.37	0.122%	-2.945%	-2.658%	-2.658%	-0.22	3.78	3.79
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.39	117.18	0.179%	-2.287%	-1.776%	-1.776%	-0.08	4.69	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.90	131.62	0.209%	-3.228%	-2.275%	-2.275%	0.06	5.35	5.35
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.61	106.27	0.319%	1.285%	2.871%	2.871%	0.19	6.88	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	105.00	104.52	0.460%	2.128%	4.363%	4.363%	0.43	8.76	8.72
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.34	104.81	0.510%	2.339%			0.58	9.64	9.59
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.88	120.15	0.608%	2.690%	5.131%	5.131%	0.64	9.86	9.79

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.53	105.72	0.768%	2.236%	4.667%	4.667%	0.78	11.17	11.08
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.84	104.80	0.989%	3.470%	6.134%	6.134%	0.95	12.89	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.54	109.02	1.393%	4.147%	7.257%	7.257%	1.14	15.67	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.41	112.23	1.940%	5.227%	6.642%	6.642%	1.35	20.84	20.57