

Euronext Dublin - Daily Bond Index Report

Tuesday 26 March, 2019



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

Bond Indices Performance

Index	Close Value 26-Mar-2019	Previous Close Value 25-Mar-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.17	115.15	0.018%	1.19%	1.91%	1.91%	15.17%	6.78	6.73	0.64
All Bond Index (Return)	207.68	207.63	0.025%	0.45%	1.47%	1.47%	107.68%	6.78	6.73	0.64
Under 3 Bond Index (Clean)	80.27	80.27	-0.004%	-0.25%	-1.15%	-1.15%	-19.73%	1.23	1.23	-0.43
Under 3 Bond Index (Return)	142.07	142.06	0.007%	-0.08%	-0.21%	-0.21%	42.07%	1.23	1.23	-0.43
Under 5 Bond Index (Clean)	94.43	94.45	-0.017%	-0.11%	-0.69%	-0.69%	-5.57%	2.28	2.28	-0.24
Under 5 Bond Index (Return)	167.76	167.77	-0.007%	-0.40%	-0.40%	-0.40%	67.76%	2.28	2.28	-0.24
Under 10 Bond Index (Clean)	107.96	107.97	-0.012%	0.33%	0.41%	0.41%	7.96%	3.89	3.88	0.06
Under 10 Bond Index (Return)	190.70	190.71	-0.004%	-0.71%	-0.14%	-0.14%	90.70%	3.89	3.88	0.06
5 Plus Bond Index (Clean)	134.37	134.30	0.047%	2.13%	3.72%	3.72%	34.37%	10.46	10.38	0.79
5 Plus Bond Index (Return)	240.84	240.72	0.052%	1.16%	2.87%	2.87%	140.84%	10.46	10.38	0.79
10 Plus Bond Index (Clean)	148.31	148.17	0.093%	3.35%	5.84%	5.84%	48.31%	13.84	13.70	1.03
10 Plus Bond Index (Return)	278.45	278.18	0.096%	3.39%	5.69%	5.69%	178.45%	13.84	13.70	1.03

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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	101.12	3.39	281	104.51	0.00	7,080	7,159	7399
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.57	2.57	159	106.14	0.00	6,022	6,237	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.39	4.22	342	109.60	0.00	10,600	11,171	11618
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.64	2.18	159	110.82	0.00	6,480	7,040	7181
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.25	0.02	11	103.27	0.00	6,828	7,049	7051
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.77	0.00	159	100.77	0.00	5,100	5,139	5139
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.41	0.06	6	116.47	0.00	7,006	8,156	8160
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.21	0.08	8	117.29	0.00	8,031	9,413	9419
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.61	0.19	13	131.80	0.00	11,490	15,122	15144
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.63	0.86	315	106.49	0.00	11,319	11,955	12053
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	104.12	0.78	315	104.89	0.00	8,322	8,664	8729
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	105.02	0.21	69	105.23	0.00	5,025	5,278	5288
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	118.63	2.07	315	120.70	0.00	9,402	11,153	11347
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	106.34	0.03	8	106.37	0.00	3,000	3,190	3191
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	104.54	1.22	343	105.76	0.00	4,000	4,182	4230
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	108.94	1.47	315	110.41	0.00	5,715	6,226	6310
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	114.07	0.20	36	114.26	0.00	8,596	9,805	9822

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Bond Index Constituent

Clean Price Performance			Index Price 26-Mar-2019	Previous Index Price 25-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	101.12	101.13	-0.010%	-0.304%	-1.169%	-1.169%	-0.57	0.23	0.23
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.57	103.59	-0.016%	-0.394%	-1.416%	-1.416%	-0.46	0.56	0.56
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.39	105.36	0.026%	-0.204%	-1.013%	-1.013%	-0.57	1.02	1.02
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.64	108.65	-0.009%	-0.204%	-1.190%	-1.190%	-0.51	1.51	1.52
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.25	103.28	-0.029%	0.020%	-0.006%	-0.006%	-0.29	2.94	2.95
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.77	100.81	-0.033%	0.191%	0.388%	0.388%	-0.22	3.56	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.41	116.45	-0.038%	0.039%	-0.225%	-0.225%	-0.20	3.78	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.21	117.26	-0.043%	0.268%	0.308%	0.308%	-0.06	4.68	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.61	131.65	-0.032%	0.397%	0.712%	0.712%	0.08	5.35	5.34
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.63	105.63	-0.006%	1.114%	2.540%	2.540%	0.21	6.87	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.12	104.07	0.044%	1.971%	4.059%	4.059%	0.44	8.75	8.71
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.02	104.97	0.048%	2.151%			0.59	9.64	9.58
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	118.63	118.58	0.036%	2.428%	4.526%	4.526%	0.66	9.85	9.78
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.34	106.27	0.067%	2.538%	4.750%	4.750%	0.79	11.16	11.08
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	104.54	104.41	0.124%	3.340%	5.795%	5.795%	0.96	12.88	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.94	108.85	0.085%	3.958%	6.800%	6.800%	1.15	15.67	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.07	113.86	0.183%	4.965%	8.050%	8.050%	1.35	20.83	20.55

Return Price Performance			Index Price 26-Mar-2019	Previous Index Price 25-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	104.51	104.51	0.002%	0.005%	-0.130%	-0.130%	-0.57	0.23	0.23
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.14	0.000%	0.010%	-0.062%	-0.062%	-0.46	0.56	0.56
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.60	109.57	0.036%	0.096%	0.005%	0.005%	-0.57	1.02	1.02
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.82	110.82	0.004%	0.121%	-0.093%	-0.093%	-0.51	1.51	1.52
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.27	103.30	-0.026%	-0.694%	-0.590%	-0.590%	-0.29	2.94	2.95
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.77	100.81	-0.033%	0.191%	0.388%	0.388%	-0.22	3.56	3.57
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.47	116.51	-0.028%	-2.980%	-2.693%	-2.693%	-0.20	3.78	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.29	117.33	-0.034%	-2.367%	-1.857%	-1.857%	-0.06	4.68	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.80	131.83	-0.021%	-3.299%	-2.347%	-2.347%	0.08	5.35	5.34
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.49	106.49	-0.003%	1.173%	2.757%	2.757%	0.21	6.87	6.86
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.89	104.84	0.047%	2.019%	4.252%	4.252%	0.44	8.75	8.71
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	105.23	105.17	0.050%	2.225%			0.59	9.64	9.58
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	120.70	120.65	0.041%	2.534%	4.971%	4.971%	0.66	9.85	9.78

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	106.37	106.29	0.071%	2.079%	4.506%	4.506%	0.79	11.16	11.08
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	105.76	105.63	0.126%	3.394%	6.057%	6.057%	0.96	12.88	12.76
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	110.41	110.31	0.088%	4.022%	7.128%	7.128%	1.15	15.67	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	114.26	114.05	0.187%	5.093%	6.506%	6.506%	1.35	20.83	20.55