

Euronext Dublin - Daily Bond Index Report

Monday 28 January, 2019



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

Bond Indices Performance

Index	Close Value 28-Jan-2019	Previous Close Value 25-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.55	113.67	-0.112%	0.47%	0.47%	0.47%	13.55%	6.68	6.62	0.87
All Bond Index (Return)	206.08	206.26	-0.089%	0.69%	0.69%	0.69%	106.08%	6.68	6.62	0.87
Under 3 Bond Index (Clean)	80.88	80.89	-0.011%	-0.40%	-0.40%	-0.40%	-19.12%	1.01	1.02	-0.50
Under 3 Bond Index (Return)	142.34	142.30	0.027%	-0.01%	-0.01%	-0.01%	42.34%	1.01	1.02	-0.50
Under 5 Bond Index (Clean)	94.88	94.89	-0.017%	-0.22%	-0.22%	-0.22%	-5.12%	1.99	1.99	-0.27
Under 5 Bond Index (Return)	168.55	168.53	0.012%	0.07%	0.07%	0.07%	68.55%	1.99	1.99	-0.27
Under 10 Bond Index (Clean)	107.68	107.74	-0.054%	0.15%	0.15%	0.15%	7.68%	3.97	3.96	0.23
Under 10 Bond Index (Return)	191.72	191.78	-0.029%	0.40%	0.40%	0.40%	91.72%	3.97	3.96	0.23
5 Plus Bond Index (Clean)	130.75	130.97	-0.173%	0.92%	0.92%	0.92%	30.75%	9.70	9.61	1.02
5 Plus Bond Index (Return)	236.68	237.04	-0.153%	1.09%	1.09%	1.09%	136.68%	9.70	9.61	1.02
10 Plus Bond Index (Clean)	141.99	142.37	-0.266%	1.33%	1.33%	1.33%	41.99%	13.90	13.71	1.36
10 Plus Bond Index (Return)	267.31	267.98	-0.249%	1.46%	1.46%	1.46%	167.31%	13.90	13.71	1.36

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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	101.90	2.70	224	104.60	0.00	7,080	7,214	7406
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.59	1.65	102	106.24	0.00	6,022	6,299	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.14	3.51	285	109.65	0.00	10,613	11,265	11638
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.39	1.40	102	110.79	0.00	6,515	7,127	7218
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.33	0.70	319	104.03	0.00	6,828	7,055	7103
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.57	0.00	102	100.57	0.00	5,100	5,129	5129
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.66	3.36	314	120.01	0.00	7,006	8,173	8408
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.99	2.94	316	119.93	0.00	8,031	9,395	9632
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.16	4.75	321	135.91	0.00	11,490	15,070	15616
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.89	0.71	258	104.60	0.00	11,319	11,760	11840
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.24	0.64	258	101.87	0.00	8,322	8,425	8478
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.72	0.04	12	101.75	0.00	4,000	4,069	4070
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.83	1.70	258	116.52	0.00	9,402	10,795	10955
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	102.61	0.38	103	103.00	0.00	3,000	3,078	3090
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.15	1.02	286	101.17	0.00	4,000	4,006	4047
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	103.57	1.20	258	104.77	0.00	5,322	5,512	5576
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	107.36	1.89	344	109.25	0.00	8,596	9,229	9391

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Bond Index Constituent

Clean Price Performance			Index Price 28-Jan-2019	Previous Index Price 25-Jan-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	101.90	101.91	-0.007%	-0.406%	-0.406%	-0.406%	-0.57	0.38	0.38
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.59	104.60	-0.013%	-0.444%	-0.444%	-0.444%	-0.49	0.72	0.72
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.14	106.14	0.001%	-0.306%	-0.306%	-0.306%	-0.53	1.17	1.18
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.39	109.43	-0.030%	-0.507%	-0.507%	-0.507%	-0.44	1.67	1.68
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.33	103.32	0.005%	0.073%	0.073%	0.073%	-0.26	3.07	3.08
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.57	100.60	-0.030%	0.186%	0.186%	0.186%	-0.15	3.72	3.72
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.66	116.71	-0.049%	-0.015%	-0.015%	-0.015%	-0.12	3.81	3.81
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.99	117.09	-0.086%	0.116%	0.116%	0.116%	0.08	4.70	4.70
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.16	131.26	-0.082%	0.367%	0.367%	0.367%	0.26	5.29	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.89	104.00	-0.097%	0.859%	0.859%	0.859%	0.46	7.02	6.99
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.24	101.38	-0.137%	1.183%	1.183%	1.183%	0.76	8.90	8.83
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.72	101.88	-0.159%				0.92	9.78	9.69
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.83	115.06	-0.200%	1.177%	1.177%	1.177%	1.00	9.98	9.88
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.61	102.76	-0.141%	1.083%	1.083%	1.083%	1.12	11.24	11.12
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.15	100.34	-0.184%	1.354%	1.354%	1.354%	1.29	13.00	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.57	103.87	-0.292%	1.530%	1.530%	1.530%	1.48	15.74	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.36	107.85	-0.451%	1.697%	1.697%	1.697%	1.65	20.42	20.09

Return Price Performance			Index Price 28-Jan-2019	Previous Index Price 25-Jan-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	104.60	104.57	0.028%	-0.040%	-0.040%	-0.040%	-0.57	0.38	0.38
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.24	106.20	0.032%	0.032%	0.032%	0.032%	-0.49	0.72	0.72
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.65	109.62	0.036%	0.051%	0.051%	0.051%	-0.53	1.17	1.18
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.78	0.007%	-0.120%	-0.120%	-0.120%	-0.44	1.67	1.68
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.03	104.02	0.011%	0.138%	0.138%	0.138%	-0.26	3.07	3.08
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.57	100.60	-0.030%	0.186%	0.186%	0.186%	-0.15	3.72	3.72
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.01	120.04	-0.021%	0.262%	0.262%	0.262%	-0.12	3.81	3.81
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.93	120.01	-0.060%	0.356%	0.356%	0.356%	0.08	4.70	4.70
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.91	135.97	-0.046%	0.696%	0.696%	0.696%	0.26	5.29	5.27
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.60	104.69	-0.089%	0.936%	0.936%	0.936%	0.46	7.02	6.99
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.87	102.01	-0.128%	1.252%	1.252%	1.252%	0.76	8.90	8.83
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.75	101.91	-0.150%				0.92	9.78	9.69
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.52	116.73	-0.180%	1.339%	1.339%	1.339%	1.00	9.98	9.88

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.00	103.13	-0.130%	1.193%	1.193%	1.193%	1.12	11.24	11.12
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.17	101.34	-0.172%	1.452%	1.452%	1.452%	1.29	13.00	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.77	105.06	-0.274%	1.655%	1.655%	1.655%	1.48	15.74	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.25	109.71	-0.427%	1.829%	1.829%	1.829%	1.65	20.42	20.09