

# Euronext Dublin - Daily Bond Index Report

Wednesday 6 February, 2019



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

## Bond Indices Performance

Index	Close Value 06-Feb-2019	Previous Close Value 05-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.72	113.66	0.056%	-0.05%	0.62%	0.62%	13.72%	6.68	6.62	0.84
All Bond Index (Return)	206.52	206.39	0.062%	0.00%	0.90%	0.90%	106.52%	6.68	6.62	0.84
Under 3 Bond Index (Clean)	80.77	80.78	-0.017%	-0.06%	-0.54%	-0.54%	-19.23%	0.99	0.99	-0.48
Under 3 Bond Index (Return)	142.30	142.31	-0.004%	0.02%	-0.04%	-0.04%	42.30%	0.99	0.99	-0.48
Under 5 Bond Index (Clean)	94.73	94.75	-0.016%	-0.09%	-0.37%	-0.37%	-5.27%	1.96	1.97	-0.24
Under 5 Bond Index (Return)	168.44	168.45	-0.007%	-0.03%	0.00%	0.00%	68.44%	1.96	1.97	-0.24
Under 10 Bond Index (Clean)	107.63	107.62	0.018%	-0.08%	0.11%	0.11%	7.63%	3.95	3.94	0.23
Under 10 Bond Index (Return)	191.78	191.73	0.025%	-0.03%	0.43%	0.43%	91.78%	3.95	3.94	0.23
5 Plus Bond Index (Clean)	131.20	131.07	0.101%	-0.02%	1.28%	1.28%	31.20%	9.70	9.61	0.99
5 Plus Bond Index (Return)	237.61	237.36	0.106%	0.01%	1.49%	1.49%	137.61%	9.70	9.61	0.99
10 Plus Bond Index (Clean)	142.95	142.72	0.158%	0.05%	2.01%	2.01%	42.95%	13.90	13.72	1.31
10 Plus Bond Index (Return)	269.20	268.77	0.160%	0.07%	2.18%	2.18%	169.20%	13.90	13.72	1.31

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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	101.78	2.81	233	104.59	0.00	7,080	7,205	7404
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.43	1.79	111	106.22	0.00	6,022	6,289	6397
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.99	3.63	294	109.61	0.00	10,613	11,248	11633
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.25	1.52	111	110.77	0.00	6,515	7,118	7217
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.17	0.72	328	103.89	0.00	6,828	7,044	7093
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.44	0.00	111	100.44	0.00	5,100	5,122	5122
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.42	3.45	323	119.87	0.00	7,006	8,156	8398
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.95	3.03	325	119.98	0.00	8,031	9,392	9635
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.05	4.88	330	135.93	0.00	11,490	15,058	15619
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.11	0.73	267	104.84	0.00	11,319	11,784	11867
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.56	0.66	267	102.22	0.00	8,322	8,452	8506
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.09	0.06	21	102.15	0.00	4,000	4,083	4086
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.32	1.76	267	117.08	0.00	9,402	10,842	11007
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.16	0.41	112	103.57	0.00	3,000	3,095	3107
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.77	1.05	295	101.82	0.00	4,000	4,031	4073
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.36	1.24	267	105.61	0.00	5,322	5,554	5621
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.55	1.93	353	110.48	0.00	8,596	9,331	9497



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Feb-2019	Previous Index Price 05-Feb-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	101.78	101.79	-0.014%	-0.053%	-0.530%	-0.530%	-0.56	0.36	0.36
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.43	104.44	-0.015%	-0.073%	-0.600%	-0.600%	-0.48	0.69	0.69
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.99	106.01	-0.020%	-0.057%	-0.452%	-0.452%	-0.50	1.15	1.15
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.25	109.27	-0.017%	-0.056%	-0.634%	-0.634%	-0.44	1.65	1.65
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.17	103.19	-0.020%	-0.119%	-0.081%	-0.081%	-0.22	3.05	3.06
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.44	100.44	-0.002%	-0.127%	0.051%	0.051%	-0.12	3.69	3.70
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.42	116.43	-0.015%	-0.161%	-0.220%	-0.220%	-0.09	3.78	3.79
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.95	116.92	0.022%	-0.096%	0.081%	0.081%	0.07	4.68	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.05	131.01	0.029%	-0.107%	0.286%	0.286%	0.26	5.26	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.11	104.03	0.078%	-0.052%	1.071%	1.071%	0.42	7.00	6.97
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.56	101.45	0.110%	-0.032%	1.507%	1.507%	0.73	8.88	8.81
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.09	101.96	0.123%	-0.064%			0.89	9.76	9.67
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.32	115.16	0.137%	0.005%	1.613%	1.613%	0.96	9.96	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.16	102.99	0.167%	0.019%	1.619%	1.619%	1.07	11.22	11.10
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.77	100.60	0.164%	0.069%	1.977%	1.977%	1.24	12.98	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.36	104.17	0.190%	0.016%	2.314%	2.314%	1.43	15.73	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.55	108.36	0.172%	0.159%	2.823%	2.823%	1.60	20.44	20.11

Return Price Performance			Index Price 06-Feb-2019	Previous Index Price 05-Feb-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	104.59	104.59	-0.002%	0.018%	-0.057%	-0.057%	-0.56	0.36	0.36
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.22	106.22	0.000%	0.020%	0.015%	0.015%	-0.48	0.69	0.69
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.61	109.62	-0.007%	0.013%	0.011%	0.011%	-0.50	1.15	1.15
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.77	110.78	-0.005%	0.020%	-0.134%	-0.134%	-0.44	1.65	1.65
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.89	103.91	-0.019%	-0.106%	0.003%	0.003%	-0.22	3.05	3.06
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.44	100.44	-0.002%	-0.127%	0.051%	0.051%	-0.12	3.69	3.70
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.87	119.88	-0.007%	-0.103%	0.142%	0.142%	-0.09	3.78	3.79
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.98	119.94	0.029%	-0.047%	0.392%	0.392%	0.07	4.68	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.93	135.88	0.039%	-0.038%	0.716%	0.716%	0.26	5.26	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.84	104.76	0.081%	-0.035%	1.170%	1.170%	0.42	7.00	6.97
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.22	102.11	0.112%	-0.019%	1.596%	1.596%	0.73	8.88	8.81
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.15	102.02	0.125%	-0.046%			0.89	9.76	9.67
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.08	116.91	0.141%	0.039%	1.822%	1.822%	0.96	9.96	9.86

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.57	103.40	0.169%	0.041%	1.761%	1.761%	1.07	11.22	11.10
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.82	101.65	0.165%	0.088%	2.102%	2.102%	1.24	12.98	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.61	105.41	0.193%	0.044%	2.471%	2.471%	1.43	15.73	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.48	110.29	0.173%	0.186%	2.982%	2.982%	1.60	20.44	20.11