

# Euronext Dublin - Daily Bond Index Report

Friday 8 February, 2019



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

## Bond Indices Performance

Index	Close Value 08-Feb-2019	Previous Close Value 07-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.78	113.80	-0.013%	0.01%	0.68%	0.68%	13.78%	6.67	6.61	0.83
All Bond Index (Return)	206.66	206.67	-0.006%	0.06%	0.97%	0.97%	106.66%	6.67	6.61	0.83
Under 3 Bond Index (Clean)	80.72	80.73	-0.012%	-0.11%	-0.59%	-0.59%	-19.28%	0.98	0.98	-0.49
Under 3 Bond Index (Return)	142.27	142.27	0.000%	-0.01%	-0.07%	-0.07%	42.27%	0.98	0.98	-0.49
Under 5 Bond Index (Clean)	94.70	94.72	-0.020%	-0.12%	-0.40%	-0.40%	-5.30%	1.95	1.96	-0.25
Under 5 Bond Index (Return)	168.42	168.44	-0.010%	-0.05%	-0.01%	-0.01%	68.42%	1.95	1.96	-0.25
Under 10 Bond Index (Clean)	107.66	107.67	-0.012%	-0.06%	0.13%	0.13%	7.66%	3.94	3.93	0.22
Under 10 Bond Index (Return)	191.85	191.86	-0.004%	0.00%	0.46%	0.46%	91.85%	3.94	3.93	0.22
5 Plus Bond Index (Clean)	131.34	131.35	-0.008%	0.09%	1.38%	1.38%	31.34%	9.69	9.60	0.97
5 Plus Bond Index (Return)	237.89	237.89	-0.003%	0.13%	1.60%	1.60%	137.89%	9.69	9.60	0.97
10 Plus Bond Index (Clean)	143.14	143.16	-0.014%	0.18%	2.15%	2.15%	43.14%	13.88	13.71	1.30
10 Plus Bond Index (Return)	269.59	269.62	-0.009%	0.22%	2.33%	2.33%	169.59%	13.88	13.71	1.30

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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	101.72	2.83	235	104.55	0.00	7,080	7,202	7402
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.36	1.83	113	106.19	0.00	6,022	6,285	6395
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.94	3.65	296	109.59	0.00	10,613	11,243	11630
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.20	1.55	113	110.74	0.00	6,515	7,114	7215
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.18	0.72	330	103.90	0.00	6,828	7,045	7094
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.45	0.00	113	100.45	0.00	5,100	5,123	5123
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.39	3.47	325	119.87	0.00	7,006	8,154	8398
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.92	3.05	327	119.96	0.00	8,031	9,389	9634
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.11	4.91	332	136.02	0.00	11,490	15,065	15629
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.30	0.74	269	105.04	0.00	11,319	11,805	11889
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.70	0.66	269	102.36	0.00	8,322	8,463	8518
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.25	0.07	23	102.32	0.00	4,000	4,090	4093
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.60	1.77	269	117.37	0.00	9,402	10,868	11034
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.42	0.42	114	103.85	0.00	3,000	3,103	3115
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.95	1.06	297	102.01	0.00	4,000	4,038	4080
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.52	1.25	269	105.78	0.00	5,322	5,563	5630
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.48	1.95	355	110.43	0.00	8,596	9,325	9492



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## Bond Index Constituent

Clean Price Performance			Index Price 08-Feb-2019	Previous Index Price 07-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	101.72	101.73	-0.011%	-0.107%	-0.583%	-0.583%	-0.56	0.35	0.35
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.36	104.37	-0.012%	-0.136%	-0.663%	-0.663%	-0.49	0.68	0.68
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.94	105.95	-0.012%	-0.103%	-0.498%	-0.498%	-0.51	1.14	1.14
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.20	109.21	-0.015%	-0.109%	-0.687%	-0.687%	-0.44	1.63	1.64
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.18	103.21	-0.029%	-0.109%	-0.072%	-0.072%	-0.23	3.04	3.05
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.45	100.47	-0.021%	-0.109%	0.069%	0.069%	-0.12	3.68	3.68
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.39	116.44	-0.039%	-0.180%	-0.239%	-0.239%	-0.09	3.77	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.92	116.98	-0.054%	-0.125%	0.052%	0.052%	0.07	4.67	4.67
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.11	131.14	-0.022%	-0.062%	0.331%	0.331%	0.24	5.25	5.24
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.30	104.26	0.036%	0.128%	1.252%	1.252%	0.40	6.99	6.96
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.70	101.67	0.028%	0.103%	1.645%	1.645%	0.71	8.86	8.80
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.25	102.21	0.037%	0.099%			0.87	9.75	9.67
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.60	115.54	0.053%	0.246%	1.858%	1.858%	0.93	9.95	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.42	103.37	0.052%	0.276%	1.881%	1.881%	1.05	11.21	11.09
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.95	100.94	0.012%	0.255%	2.168%	2.168%	1.23	12.97	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.52	104.53	-0.005%	0.169%	2.470%	2.470%	1.42	15.72	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.48	108.65	-0.154%	0.096%	2.758%	2.758%	1.60	20.42	20.10

Return Price Performance			Index Price 08-Feb-2019	Previous Index Price 07-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	104.55	104.55	0.000%	-0.012%	-0.088%	-0.088%	-0.56	0.35	0.35
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.19	106.18	0.003%	-0.012%	-0.017%	-0.017%	-0.49	0.68	0.68
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.59	109.59	-0.001%	-0.010%	-0.012%	-0.012%	-0.51	1.14	1.14
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.74	110.75	-0.002%	-0.008%	-0.162%	-0.162%	-0.44	1.63	1.64
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.90	103.93	-0.027%	-0.091%	0.017%	0.017%	-0.23	3.04	3.05
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.45	100.47	-0.021%	-0.109%	0.069%	0.069%	-0.12	3.68	3.68
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.87	119.90	-0.028%	-0.103%	0.142%	0.142%	-0.09	3.77	3.78
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.96	120.02	-0.045%	-0.059%	0.379%	0.379%	0.07	4.67	4.67
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.02	136.04	-0.010%	0.028%	0.782%	0.782%	0.24	5.25	5.24
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.04	105.00	0.038%	0.147%	1.355%	1.355%	0.40	6.99	6.96
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.36	102.33	0.029%	0.121%	1.738%	1.738%	0.71	8.86	8.80
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.32	102.28	0.040%	0.122%			0.87	9.75	9.67
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.37	117.30	0.058%	0.288%	2.075%	2.075%	0.93	9.95	9.86

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.85	103.79	0.056%	0.304%	2.029%	2.029%	1.05	11.21	11.09
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.01	102.00	0.016%	0.281%	2.298%	2.298%	1.23	12.97	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.78	105.78	0.000%	0.203%	2.634%	2.634%	1.42	15.72	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.43	110.59	-0.146%	0.134%	2.929%	2.929%	1.60	20.42	20.10