

Euronext Dublin - Daily Bond Index Report

Monday 11 February, 2019



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

Bond Indices Performance

Index	Close Value 11-Feb-2019	Previous Close Value 08-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.63	113.78	-0.129%	-0.12%	0.55%	0.55%	13.63%	6.66	6.60	0.85
All Bond Index (Return)	206.44	206.66	-0.105%	-0.04%	0.86%	0.86%	106.44%	6.66	6.60	0.85
Under 3 Bond Index (Clean)	80.71	80.72	-0.016%	-0.13%	-0.61%	-0.61%	-19.29%	0.98	0.98	-0.48
Under 3 Bond Index (Return)	142.30	142.27	0.022%	0.01%	-0.04%	-0.04%	42.30%	0.98	0.98	-0.48
Under 5 Bond Index (Clean)	94.68	94.70	-0.023%	-0.15%	-0.43%	-0.43%	-5.32%	1.95	1.95	-0.24
Under 5 Bond Index (Return)	168.43	168.42	0.005%	-0.04%	0.00%	0.00%	68.43%	1.95	1.95	-0.24
Under 10 Bond Index (Clean)	107.58	107.66	-0.069%	-0.13%	0.06%	0.06%	7.58%	3.93	3.93	0.23
Under 10 Bond Index (Return)	191.77	191.85	-0.043%	-0.04%	0.42%	0.42%	91.77%	3.93	3.93	0.23
5 Plus Bond Index (Clean)	131.08	131.34	-0.197%	-0.11%	1.18%	1.18%	31.08%	9.68	9.59	0.99
5 Plus Bond Index (Return)	237.47	237.89	-0.177%	-0.05%	1.42%	1.42%	137.47%	9.68	9.59	0.99
10 Plus Bond Index (Clean)	142.73	143.14	-0.289%	-0.11%	1.86%	1.86%	42.73%	13.87	13.69	1.32
10 Plus Bond Index (Return)	268.86	269.59	-0.272%	-0.05%	2.05%	2.05%	168.86%	13.87	13.69	1.32

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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	101.70	2.87	238	104.57	0.00	7,080	7,200	7404
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.34	1.88	116	106.22	0.00	6,022	6,284	6397
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.92	3.69	299	109.61	0.00	10,613	11,242	11633
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.17	1.59	116	110.76	0.00	6,515	7,112	7216
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.16	0.73	333	103.89	0.00	6,828	7,043	7093
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.42	0.00	116	100.42	0.00	5,100	5,122	5122
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.34	3.51	328	119.84	0.00	7,006	8,151	8396
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.84	3.07	330	119.92	0.00	8,031	9,384	9630
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.97	4.96	335	135.93	0.00	11,490	15,049	15618
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.17	0.75	272	104.92	0.00	11,319	11,791	11875
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.49	0.67	272	102.16	0.00	8,322	8,446	8501
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.02	0.08	26	102.10	0.00	4,000	4,081	4084
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.33	1.79	272	117.12	0.00	9,402	10,843	11011
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.20	0.43	117	103.63	0.00	3,000	3,096	3109
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.67	1.07	300	101.74	0.00	4,000	4,027	4070
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.19	1.27	272	105.45	0.00	5,322	5,545	5612
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.06	1.96	358	110.02	0.00	8,596	9,289	9457

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Bond Index Constituent

Clean Price Performance			Index Price 11-Feb-2019	Previous Index Price 08-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	101.70	101.72	-0.017%	-0.124%	-0.600%	-0.600%	-0.55	0.34	0.34
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.34	104.36	-0.017%	-0.153%	-0.680%	-0.680%	-0.49	0.68	0.68
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.92	105.94	-0.012%	-0.115%	-0.510%	-0.510%	-0.51	1.13	1.14
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.17	109.20	-0.020%	-0.129%	-0.707%	-0.707%	-0.44	1.63	1.64
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.16	103.18	-0.022%	-0.132%	-0.094%	-0.094%	-0.22	3.04	3.04
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.42	100.45	-0.029%	-0.138%	0.040%	0.040%	-0.12	3.68	3.68
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.34	116.39	-0.047%	-0.227%	-0.286%	-0.286%	-0.08	3.77	3.77
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.84	116.92	-0.062%	-0.187%	-0.010%	-0.010%	0.08	4.67	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.97	131.11	-0.107%	-0.168%	0.224%	0.224%	0.26	5.25	5.23
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.17	104.30	-0.123%	0.005%	1.128%	1.128%	0.42	6.99	6.96
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.49	101.70	-0.208%	-0.105%	1.433%	1.433%	0.73	8.86	8.80
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.02	102.25	-0.225%	-0.126%			0.89	9.75	9.66
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.33	115.60	-0.234%	0.011%	1.620%	1.620%	0.96	9.94	9.85
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.20	103.42	-0.216%	0.060%	1.661%	1.661%	1.07	11.21	11.09
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.67	100.95	-0.279%	-0.025%	1.882%	1.882%	1.25	12.97	12.81
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.19	104.52	-0.321%	-0.152%	2.141%	2.141%	1.44	15.71	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.06	108.48	-0.390%	-0.294%	2.358%	2.358%	1.62	20.41	20.08

Return Price Performance			Index Price 11-Feb-2019	Previous Index Price 08-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	104.57	104.55	0.019%	0.007%	-0.069%	-0.069%	-0.55	0.34	0.34
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.22	106.19	0.029%	0.017%	0.012%	0.012%	-0.49	0.68	0.68
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.61	109.59	0.022%	0.012%	0.010%	0.010%	-0.51	1.13	1.14
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.76	110.74	0.017%	0.009%	-0.145%	-0.145%	-0.44	1.63	1.64
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.89	103.90	-0.015%	-0.107%	0.002%	0.002%	-0.22	3.04	3.04
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.42	100.45	-0.029%	-0.138%	0.040%	0.040%	-0.12	3.68	3.68
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.84	119.87	-0.019%	-0.123%	0.123%	0.123%	-0.08	3.77	3.77
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.92	119.96	-0.038%	-0.097%	0.341%	0.341%	0.08	4.67	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.93	136.02	-0.071%	-0.043%	0.711%	0.711%	0.26	5.25	5.23
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.92	105.04	-0.113%	0.033%	1.240%	1.240%	0.42	6.99	6.96
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.16	102.36	-0.200%	-0.079%	1.535%	1.535%	0.73	8.86	8.80
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.10	102.32	-0.216%	-0.094%			0.89	9.75	9.66
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.12	117.37	-0.215%	0.073%	1.856%	1.856%	0.96	9.94	9.85

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.63	103.85	-0.204%	0.099%	1.821%	1.821%	1.07	11.21	11.09
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.74	102.01	-0.267%	0.014%	2.026%	2.026%	1.25	12.97	12.81
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.45	105.78	-0.304%	-0.102%	2.322%	2.322%	1.44	15.71	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.02	110.43	-0.368%	-0.234%	2.550%	2.550%	1.62	20.41	20.08