

# Euronext Dublin - Daily Bond Index Report

Thursday 14 February, 2019



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

## Bond Indices Performance

Index	Close Value 14-Feb-2019	Previous Close Value 13-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.83	113.52	0.275%	0.05%	0.72%	0.72%	13.83%	6.69	6.63	0.83
All Bond Index (Return)	206.83	206.25	0.277%	0.14%	1.05%	1.05%	106.83%	6.69	6.63	0.83
Under 3 Bond Index (Clean)	80.65	80.68	-0.038%	-0.20%	-0.68%	-0.68%	-19.35%	0.96	0.97	-0.48
Under 3 Bond Index (Return)	142.25	142.29	-0.025%	-0.02%	-0.08%	-0.08%	42.25%	0.96	0.97	-0.48
Under 5 Bond Index (Clean)	94.67	94.65	0.021%	-0.16%	-0.44%	-0.44%	-5.33%	1.94	1.94	-0.26
Under 5 Bond Index (Return)	168.46	168.40	0.030%	-0.02%	0.01%	0.01%	68.46%	1.94	1.94	-0.26
Under 10 Bond Index (Clean)	107.64	107.50	0.133%	-0.08%	0.11%	0.11%	7.64%	3.92	3.92	0.21
Under 10 Bond Index (Return)	191.91	191.65	0.138%	0.03%	0.50%	0.50%	91.91%	3.92	3.92	0.21
5 Plus Bond Index (Clean)	131.46	130.89	0.437%	0.17%	1.47%	1.47%	31.46%	9.73	9.63	0.97
5 Plus Bond Index (Return)	238.18	237.14	0.436%	0.25%	1.73%	1.73%	138.18%	9.73	9.63	0.97
10 Plus Bond Index (Clean)	143.41	142.49	0.648%	0.37%	2.35%	2.35%	43.41%	13.97	13.79	1.29
10 Plus Bond Index (Return)	270.17	268.44	0.644%	0.43%	2.55%	2.55%	170.17%	13.97	13.79	1.29

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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	101.64	2.91	241	104.54	0.00	7,080	7,196	7401
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.23	1.92	119	106.15	0.00	6,022	6,277	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.86	3.72	302	109.58	0.00	10,613	11,235	11630
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.11	1.63	119	110.74	0.00	6,515	7,108	7215
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.25	0.74	336	103.99	0.00	6,828	7,050	7100
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.53	0.00	119	100.53	0.00	5,100	5,127	5127
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.41	3.54	331	119.95	0.00	7,006	8,156	8403
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.89	3.10	333	119.99	0.00	8,031	9,387	9636
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.04	5.00	338	136.04	0.00	11,490	15,056	15631
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.30	0.75	275	105.05	0.00	11,319	11,805	11891
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.87	0.68	275	102.55	0.00	8,322	8,477	8534
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.49	0.09	29	102.58	0.00	4,950	4,100	4103
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.63	1.81	275	117.44	0.00	9,402	10,871	11041
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.58	0.44	120	104.02	0.00	3,000	3,107	3121
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.07	1.08	303	102.15	0.00	4,000	4,043	4086
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.83	1.28	275	106.11	0.00	5,622	5,579	5647
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.85	1.98	361	110.83	0.00	8,596	9,357	9527



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## Bond Index Constituent

Clean Price Performance			Index Price 14-Feb-2019	Previous Index Price 13-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	101.64	101.68	-0.042%	-0.191%	-0.667%	-0.667%	-0.55	0.33	0.33
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.23	104.27	-0.045%	-0.264%	-0.790%	-0.790%	-0.45	0.66	0.67
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.86	105.89	-0.034%	-0.179%	-0.574%	-0.574%	-0.51	1.12	1.13
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.11	109.16	-0.038%	-0.183%	-0.760%	-0.760%	-0.45	1.62	1.63
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.25	103.15	0.098%	-0.041%	-0.003%	-0.003%	-0.25	3.02	3.03
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.53	100.40	0.131%	-0.029%	0.149%	0.149%	-0.15	3.66	3.67
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.41	116.27	0.120%	-0.167%	-0.226%	-0.226%	-0.11	3.76	3.76
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.89	116.69	0.170%	-0.149%	0.027%	0.027%	0.07	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.04	130.77	0.204%	-0.118%	0.275%	0.275%	0.24	5.23	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.30	104.02	0.272%	0.129%	1.253%	1.253%	0.40	6.97	6.94
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.87	101.40	0.464%	0.270%	1.814%	1.814%	0.69	8.85	8.79
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.49	101.98	0.503%	0.331%			0.85	9.73	9.65
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.63	115.19	0.379%	0.271%	1.884%	1.884%	0.93	9.93	9.84
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.58	103.04	0.523%	0.424%	2.030%	2.030%	1.03	11.19	11.08
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.07	100.48	0.586%	0.370%	2.285%	2.285%	1.22	12.96	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.83	103.93	0.867%	0.459%	2.767%	2.767%	1.40	15.71	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.85	107.82	0.963%	0.441%	3.113%	3.113%	1.58	20.79	20.47

Return Price Performance			Index Price 14-Feb-2019	Previous Index Price 13-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	104.54	104.57	-0.030%	-0.024%	-0.099%	-0.099%	-0.55	0.33	0.33
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.15	106.18	-0.029%	-0.047%	-0.052%	-0.052%	-0.45	0.66	0.67
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.58	109.60	-0.021%	-0.016%	-0.018%	-0.018%	-0.51	1.12	1.13
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.74	110.77	-0.024%	-0.007%	-0.161%	-0.161%	-0.45	1.62	1.63
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.99	103.88	0.099%	-0.011%	0.098%	0.098%	-0.25	3.02	3.03
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.53	100.40	0.131%	-0.029%	0.149%	0.149%	-0.15	3.66	3.67
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.95	119.80	0.125%	-0.038%	0.207%	0.207%	-0.11	3.76	3.76
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.99	119.78	0.174%	-0.037%	0.402%	0.402%	0.07	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.04	135.75	0.208%	0.039%	0.793%	0.793%	0.24	5.23	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.05	104.77	0.273%	0.164%	1.372%	1.372%	0.40	6.97	6.94
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.55	102.08	0.462%	0.301%	1.921%	1.921%	0.69	8.85	8.79
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.58	102.06	0.506%	0.372%			0.85	9.73	9.65
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.44	116.99	0.379%	0.346%	2.134%	2.134%	0.93	9.93	9.84

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.02	103.48	0.525%	0.472%	2.200%	2.200%	1.03	11.19	11.08
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.15	101.56	0.584%	0.416%	2.436%	2.436%	1.22	12.96	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.11	105.20	0.861%	0.516%	2.956%	2.956%	1.40	15.71	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.83	109.79	0.950%	0.503%	3.308%	3.308%	1.58	20.79	20.47