

# Euronext Dublin - Daily Bond Index Report

Friday 15 February, 2019



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

## Bond Indices Performance

Index	Close Value 15-Feb-2019	Previous Close Value 14-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.71	113.83	-0.105%	-0.06%	0.61%	0.61%	13.71%	6.72	6.66	0.84
All Bond Index (Return)	206.63	206.83	-0.097%	0.05%	0.95%	0.95%	106.63%	6.72	6.66	0.84
Under 3 Bond Index (Clean)	80.64	80.65	-0.016%	-0.22%	-0.70%	-0.70%	-19.36%	0.96	0.96	-0.48
Under 3 Bond Index (Return)	142.24	142.25	-0.004%	-0.03%	-0.08%	-0.08%	42.24%	0.96	0.96	-0.48
Under 5 Bond Index (Clean)	94.65	94.67	-0.021%	-0.18%	-0.46%	-0.46%	-5.35%	1.93	1.94	-0.25
Under 5 Bond Index (Return)	168.44	168.46	-0.012%	-0.04%	0.00%	0.00%	68.44%	1.93	1.94	-0.25
Under 10 Bond Index (Clean)	107.57	107.64	-0.066%	-0.14%	0.05%	0.05%	7.57%	3.92	3.91	0.22
Under 10 Bond Index (Return)	191.80	191.91	-0.057%	-0.02%	0.44%	0.44%	91.80%	3.92	3.91	0.22
5 Plus Bond Index (Clean)	131.25	131.46	-0.158%	0.02%	1.31%	1.31%	31.25%	9.74	9.65	0.98
5 Plus Bond Index (Return)	237.82	238.18	-0.150%	0.10%	1.57%	1.57%	137.82%	9.74	9.65	0.98
10 Plus Bond Index (Clean)	143.12	143.41	-0.206%	0.17%	2.14%	2.14%	43.12%	13.87	13.69	1.29
10 Plus Bond Index (Return)	269.63	270.17	-0.199%	0.23%	2.34%	2.34%	169.63%	13.87	13.69	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	101.62	2.92	242	104.54	0.00	7,080	7,195	7401
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.21	1.94	120	106.15	0.00	6,022	6,276	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.84	3.74	303	109.57	0.00	10,613	11,232	11629
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.10	1.64	120	110.74	0.00	6,515	7,107	7214
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.23	0.74	337	103.97	0.00	6,828	7,048	7099
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.52	0.00	120	100.52	0.00	5,100	5,127	5127
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.35	3.55	332	119.90	0.00	7,006	8,152	8400
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.80	3.11	334	119.91	0.00	8,031	9,380	9630
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.89	5.02	339	135.91	0.00	11,490	15,040	15616
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.17	0.76	276	104.93	0.00	11,319	11,791	11876
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.69	0.68	276	102.37	0.00	8,322	8,463	8519
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.33	0.09	30	102.42	0.00	4,950	5,065	5070
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.45	1.82	276	117.26	0.00	9,402	10,854	11025
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.42	0.45	121	103.87	0.00	3,000	3,103	3116
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.89	1.08	304	101.98	0.00	4,000	4,036	4079
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.62	1.29	276	105.91	0.00	5,622	5,882	5954
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.49	1.98	362	110.48	0.00	8,596	9,326	9497



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Feb-2019	Previous Index Price 14-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	101.62	101.64	-0.014%	-0.204%	-0.680%	-0.680%	-0.55	0.33	0.33
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.21	104.23	-0.014%	-0.278%	-0.804%	-0.804%	-0.45	0.66	0.66
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.84	105.86	-0.019%	-0.198%	-0.593%	-0.593%	-0.51	1.12	1.12
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.10	109.11	-0.017%	-0.200%	-0.778%	-0.778%	-0.44	1.62	1.62
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.23	103.25	-0.022%	-0.063%	-0.025%	-0.025%	-0.25	3.02	3.03
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.52	100.53	-0.010%	-0.039%	0.139%	0.139%	-0.14	3.66	3.67
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.35	116.41	-0.047%	-0.214%	-0.273%	-0.273%	-0.10	3.75	3.76
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.80	116.89	-0.075%	-0.225%	-0.048%	-0.048%	0.08	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.89	131.04	-0.108%	-0.226%	0.166%	0.166%	0.26	5.23	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.17	104.30	-0.126%	0.003%	1.126%	1.126%	0.41	6.97	6.94
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.69	101.87	-0.173%	0.096%	1.638%	1.638%	0.71	8.85	8.78
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.33	102.49	-0.153%	0.177%			0.86	9.73	9.65
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.45	115.63	-0.155%	0.116%	1.726%	1.726%	0.94	9.93	9.83
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.42	103.58	-0.148%	0.275%	1.880%	1.880%	1.05	11.19	11.07
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.89	101.07	-0.174%	0.196%	2.107%	2.107%	1.23	12.95	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.62	104.83	-0.196%	0.263%	2.566%	2.566%	1.41	15.70	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.49	108.85	-0.333%	0.107%	2.770%	2.770%	1.60	20.78	20.45

Return Price Performance			Index Price 15-Feb-2019	Previous Index Price 14-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	104.54	-0.002%	-0.026%	-0.101%	-0.101%	-0.55	0.33	0.33
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.15	106.15	0.001%	-0.046%	-0.051%	-0.051%	-0.45	0.66	0.66
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.57	109.58	-0.007%	-0.024%	-0.026%	-0.026%	-0.51	1.12	1.12
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.74	110.74	-0.005%	-0.012%	-0.166%	-0.166%	-0.44	1.62	1.62
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.97	103.99	-0.019%	-0.030%	0.079%	0.079%	-0.25	3.02	3.03
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.52	100.53	-0.010%	-0.039%	0.139%	0.139%	-0.14	3.66	3.67
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.90	119.95	-0.037%	-0.075%	0.170%	0.170%	-0.10	3.75	3.76
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.91	119.99	-0.066%	-0.102%	0.336%	0.336%	0.08	4.65	4.65
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.91	136.04	-0.094%	-0.055%	0.698%	0.698%	0.26	5.23	5.22
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.93	105.05	-0.122%	0.042%	1.249%	1.249%	0.41	6.97	6.94
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.37	102.55	-0.169%	0.132%	1.749%	1.749%	0.71	8.85	8.78
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.42	102.58	-0.150%	0.221%			0.86	9.73	9.65
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.26	117.44	-0.146%	0.199%	1.985%	1.985%	0.94	9.93	9.83

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.87	104.02	-0.143%	0.328%	2.053%	2.053%	1.05	11.19	11.07
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.98	102.15	-0.169%	0.246%	2.262%	2.262%	1.23	12.95	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.91	106.11	-0.189%	0.326%	2.761%	2.761%	1.41	15.70	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.48	110.83	-0.321%	0.180%	2.976%	2.976%	1.60	20.78	20.45