

# Euronext Dublin - Daily Bond Index Report



Wednesday 20 February, 2019

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

## Bond Indices Performance

Index	Close Value 20-Feb-2019	Previous Close Value 19-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.93	113.79	0.125%	0.14%	0.81%	0.81%	13.93%	6.71	6.66	0.81
All Bond Index (Return)	206.83	206.57	0.130%	0.15%	1.05%	1.05%	106.83%	6.71	6.66	0.81
Under 3 Bond Index (Clean)	80.61	80.62	-0.017%	-0.26%	-0.74%	-0.74%	-19.39%	0.95	0.95	-0.48
Under 3 Bond Index (Return)	142.27	142.28	-0.005%	-0.01%	-0.06%	-0.06%	42.27%	0.95	0.95	-0.48
Under 5 Bond Index (Clean)	94.65	94.66	-0.004%	-0.18%	-0.46%	-0.46%	-5.35%	1.93	1.93	-0.27
Under 5 Bond Index (Return)	168.51	168.51	0.005%	0.01%	0.05%	0.05%	68.51%	1.93	1.93	-0.27
Under 10 Bond Index (Clean)	107.66	107.60	0.055%	-0.06%	0.14%	0.14%	7.66%	3.91	3.91	0.20
Under 10 Bond Index (Return)	192.04	191.93	0.061%	0.10%	0.57%	0.57%	92.04%	3.91	3.91	0.20
5 Plus Bond Index (Clean)	131.66	131.39	0.205%	0.33%	1.63%	1.63%	31.66%	9.73	9.63	0.95
5 Plus Bond Index (Return)	238.14	237.64	0.208%	0.24%	1.71%	1.71%	138.14%	9.73	9.63	0.95
10 Plus Bond Index (Clean)	143.78	143.35	0.301%	0.63%	2.61%	2.61%	43.78%	13.84	13.67	1.26
10 Plus Bond Index (Return)	269.72	268.91	0.304%	0.27%	2.38%	2.38%	169.72%	13.84	13.67	1.26

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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	101.58	2.98	247	104.56	0.00	7,080	7,192	7403
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.15	2.02	125	106.17	0.00	6,022	6,272	6394
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.80	3.80	308	109.59	0.00	10,613	11,228	11631
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.05	1.71	125	110.77	0.00	6,515	7,105	7216
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.26	0.75	342	104.01	0.00	6,828	7,050	7101
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.59	0.00	125	100.59	0.00	5,100	5,130	5130
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.47	3.60	337	120.07	0.00	7,006	8,160	8412
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.00	3.16	339	120.16	0.00	8,031	9,396	9650
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.06	5.09	344	136.15	0.00	11,490	15,059	15644
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.37	0.77	281	105.14	0.00	11,319	11,813	11900
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	102.03	0.69	281	102.72	0.00	8,322	8,490	8548
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.68	0.11	35	102.79	0.00	5,025	5,160	5165
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.76	1.85	281	117.61	0.00	9,402	10,884	11057
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.83	0.47	126	104.29	0.00	3,000	3,115	3129
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.36	1.10	309	102.46	0.00	4,000	4,054	4098
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	105.21	1.31	281	106.51	0.00	5,667	5,962	6036
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	109.26	0.01	2	109.27	0.00	8,596	9,392	9393



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Feb-2019	Previous Index Price 19-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	101.58	101.60	-0.017%	-0.244%	-0.719%	-0.719%	-0.55	0.32	0.32
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.15	104.17	-0.022%	-0.337%	-0.862%	-0.862%	-0.44	0.65	0.65
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.80	105.81	-0.014%	-0.235%	-0.629%	-0.629%	-0.51	1.11	1.12
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.05	109.07	-0.018%	-0.238%	-0.815%	-0.815%	-0.45	1.61	1.61
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.26	103.26	0.002%	-0.032%	0.006%	0.006%	-0.26	3.01	3.02
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.59	100.58	0.007%	0.024%	0.202%	0.202%	-0.16	3.65	3.66
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.47	116.44	0.033%	-0.112%	-0.171%	-0.171%	-0.13	3.75	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.00	116.86	0.122%	-0.053%	0.124%	0.124%	0.04	4.64	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.06	130.94	0.089%	-0.101%	0.292%	0.292%	0.23	5.22	5.21
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.37	104.24	0.127%	0.193%	1.318%	1.318%	0.39	6.96	6.93
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.03	101.84	0.183%	0.425%	1.972%	1.972%	0.67	8.84	8.78
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.68	102.47	0.210%	0.519%			0.83	9.72	9.64
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.76	115.52	0.210%	0.390%	2.005%	2.005%	0.92	9.92	9.83
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.83	103.56	0.254%	0.667%	2.277%	2.277%	1.01	11.18	11.07
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.36	101.05	0.305%	0.660%	2.581%	2.581%	1.20	12.95	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.21	104.86	0.327%	0.822%	3.138%	3.138%	1.38	15.70	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.26	108.76	0.455%	0.811%	3.493%	3.493%	1.56	20.79	20.47

Return Price Performance			Index Price 20-Feb-2019	Previous Index Price 19-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	104.56	104.56	-0.004%	-0.006%	-0.081%	-0.081%	-0.55	0.32	0.32
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.17	106.18	-0.007%	-0.027%	-0.032%	-0.032%	-0.44	0.65	0.65
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.59	109.60	-0.003%	-0.003%	-0.005%	-0.005%	-0.51	1.11	1.12
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.77	110.77	-0.006%	0.013%	-0.142%	-0.142%	-0.45	1.61	1.61
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.01	104.00	0.005%	0.012%	0.120%	0.120%	-0.26	3.01	3.02
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.59	100.58	0.007%	0.024%	0.202%	0.202%	-0.16	3.65	3.66
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.07	120.03	0.040%	0.068%	0.314%	0.314%	-0.13	3.75	3.75
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.16	120.01	0.127%	0.104%	0.543%	0.543%	0.04	4.64	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.15	136.02	0.096%	0.121%	0.875%	0.875%	0.23	5.22	5.21
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.14	105.00	0.129%	0.244%	1.453%	1.453%	0.39	6.96	6.93
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.72	102.53	0.184%	0.470%	2.093%	2.093%	0.67	8.84	8.78
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.79	102.57	0.213%	0.577%			0.83	9.72	9.64
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.61	117.36	0.213%	0.497%	2.288%	2.288%	0.92	9.92	9.83

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.29	104.03	0.257%	0.736%	2.468%	2.468%	1.01	11.18	11.07
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.46	102.15	0.305%	0.724%	2.750%	2.750%	1.20	12.95	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.51	106.17	0.328%	0.902%	3.350%	3.350%	1.38	15.70	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.27	108.77	0.461%	-0.917%	1.848%	1.848%	1.56	20.79	20.47