

Euronext Dublin - Daily Bond Index Report



Thursday 21 February, 2019

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value 21-Feb-2019	Previous Close Value 20-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	113.93	-0.188%	-0.05%	0.62%	0.62%	13.71%	6.69	6.64	0.84
All Bond Index (Return)	206.47	206.83	-0.177%	-0.03%	0.87%	0.87%	106.47%	6.69	6.64	0.84
Under 3 Bond Index (Clean)	80.57	80.61	-0.045%	-0.30%	-0.78%	-0.78%	-19.43%	0.94	0.95	-0.48
Under 3 Bond Index (Return)	142.23	142.27	-0.031%	-0.04%	-0.09%	-0.09%	42.23%	0.94	0.95	-0.48
Under 5 Bond Index (Clean)	94.60	94.65	-0.054%	-0.23%	-0.51%	-0.51%	-5.40%	1.92	1.92	-0.26
Under 5 Bond Index (Return)	168.44	168.51	-0.043%	-0.03%	0.00%	0.00%	68.44%	1.92	1.92	-0.26
Under 10 Bond Index (Clean)	107.54	107.66	-0.116%	-0.17%	0.02%	0.02%	7.54%	3.90	3.89	0.22
Under 10 Bond Index (Return)	191.84	192.04	-0.106%	0.00%	0.46%	0.46%	91.84%	3.90	3.89	0.22
5 Plus Bond Index (Clean)	131.31	131.66	-0.271%	0.06%	1.36%	1.36%	31.31%	9.71	9.62	0.97
5 Plus Bond Index (Return)	237.51	238.14	-0.262%	-0.03%	1.44%	1.44%	137.51%	9.71	9.62	0.97
10 Plus Bond Index (Clean)	143.25	143.78	-0.367%	0.26%	2.23%	2.23%	43.25%	13.82	13.65	1.28
10 Plus Bond Index (Return)	268.75	269.72	-0.360%	-0.09%	2.01%	2.01%	168.75%	13.82	13.65	1.28

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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	101.54	2.99	248	104.53	0.00	7,080	7,189	7400
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.10	2.04	126	106.14	0.00	6,022	6,269	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.76	3.81	309	109.57	0.00	10,613	11,224	11628
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.99	1.73	126	110.72	0.00	6,515	7,101	7213
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.20	0.75	343	103.95	0.00	6,828	7,046	7098
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.55	0.00	126	100.55	0.00	5,100	5,128	5128
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.36	3.61	338	119.97	0.00	7,006	8,152	8405
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.82	3.17	340	119.99	0.00	8,031	9,382	9636
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.85	5.10	345	135.96	0.00	11,490	15,035	15622
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.16	0.77	282	104.93	0.00	11,319	11,789	11877
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.75	0.70	282	102.45	0.00	8,322	8,468	8526
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.37	0.11	36	102.48	0.00	5,025	5,145	5150
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.47	1.85	282	117.32	0.00	9,402	10,856	11030
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.48	0.47	127	103.95	0.00	3,000	3,104	3119
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.00	1.10	310	102.10	0.00	4,000	4,040	4084
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.71	1.31	282	106.02	0.00	5,667	5,934	6008
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.73	0.02	3	108.75	0.00	8,596	9,347	9348

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Bond Index Constituent

Clean Price Performance			Index Price 21-Feb-2019	Previous Index Price 20-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	101.54	101.58	-0.041%	-0.285%	-0.760%	-0.760%	-0.55	0.31	0.31
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.10	104.15	-0.047%	-0.384%	-0.909%	-0.909%	-0.44	0.64	0.65
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.76	105.80	-0.039%	-0.273%	-0.668%	-0.668%	-0.51	1.10	1.11
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.99	109.05	-0.055%	-0.293%	-0.869%	-0.869%	-0.44	1.60	1.61
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.20	103.26	-0.057%	-0.089%	-0.051%	-0.051%	-0.24	3.00	3.01
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.55	100.59	-0.041%	-0.017%	0.161%	0.161%	-0.15	3.64	3.65
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.36	116.47	-0.094%	-0.207%	-0.266%	-0.266%	-0.12	3.74	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.82	117.00	-0.151%	-0.204%	-0.027%	-0.027%	0.07	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.85	131.06	-0.158%	-0.258%	0.134%	0.134%	0.25	5.21	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.16	104.37	-0.200%	-0.008%	1.115%	1.115%	0.41	6.95	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.75	102.03	-0.268%	0.157%	1.699%	1.699%	0.70	8.83	8.77
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.37	102.68	-0.300%	0.217%			0.86	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.47	115.76	-0.257%	0.132%	1.742%	1.742%	0.94	9.91	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.48	103.83	-0.331%	0.334%	1.939%	1.939%	1.04	11.17	11.06
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.00	101.36	-0.359%	0.299%	2.212%	2.212%	1.22	12.94	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.71	105.21	-0.473%	0.345%	2.650%	2.650%	1.41	15.69	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.73	109.26	-0.480%	0.328%	2.996%	2.996%	1.59	20.77	20.45

Return Price Performance			Index Price 21-Feb-2019	Previous Index Price 20-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	104.53	104.56	-0.030%	-0.035%	-0.111%	-0.111%	-0.55	0.31	0.31
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.17	-0.031%	-0.058%	-0.063%	-0.063%	-0.44	0.64	0.65
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.57	109.59	-0.026%	-0.028%	-0.030%	-0.030%	-0.51	1.10	1.11
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.77	-0.042%	-0.029%	-0.183%	-0.183%	-0.44	1.60	1.61
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.95	104.01	-0.056%	-0.044%	0.064%	0.064%	-0.24	3.00	3.01
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.55	100.59	-0.041%	-0.017%	0.161%	0.161%	-0.15	3.64	3.65
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.97	120.07	-0.082%	-0.014%	0.231%	0.231%	-0.12	3.74	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.99	120.16	-0.140%	-0.036%	0.402%	0.402%	0.07	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.96	136.15	-0.141%	-0.021%	0.733%	0.733%	0.25	5.21	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.93	105.14	-0.197%	0.047%	1.253%	1.253%	0.41	6.95	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.45	102.72	-0.264%	0.205%	1.824%	1.824%	0.70	8.83	8.77
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.48	102.79	-0.297%	0.279%			0.86	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.32	117.61	-0.248%	0.248%	2.034%	2.034%	0.94	9.91	9.82

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.95	104.29	-0.326%	0.408%	2.134%	2.134%	1.04	11.17	11.06
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.10	102.46	-0.351%	0.370%	2.389%	2.389%	1.22	12.94	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.02	106.51	-0.464%	0.434%	2.871%	2.871%	1.41	15.69	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.75	109.27	-0.475%	-1.387%	1.365%	1.365%	1.59	20.77	20.45