

Euronext Dublin - Daily Bond Index Report



Wednesday 27 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 27-Feb-2019	Previous Close Value 26-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.87	114.04	-0.144%	0.09%	0.76%	0.76%	13.87%	6.69	6.64	0.81
All Bond Index (Return)	206.84	207.12	-0.134%	0.15%	1.06%	1.06%	106.84%	6.69	6.64	0.81
Under 3 Bond Index (Clean)	80.51	80.52	-0.012%	-0.38%	-0.86%	-0.86%	-19.49%	0.93	0.93	-0.45
Under 3 Bond Index (Return)	142.22	142.23	-0.001%	-0.04%	-0.09%	-0.09%	42.22%	0.93	0.93	-0.45
Under 5 Bond Index (Clean)	94.57	94.60	-0.022%	-0.26%	-0.54%	-0.54%	-5.43%	1.91	1.91	-0.26
Under 5 Bond Index (Return)	168.49	168.51	-0.012%	0.00%	0.03%	0.03%	68.49%	1.91	1.91	-0.26
Under 10 Bond Index (Clean)	107.66	107.73	-0.068%	-0.06%	0.13%	0.13%	7.66%	3.90	3.89	0.18
Under 10 Bond Index (Return)	192.15	192.26	-0.058%	0.16%	0.62%	0.62%	92.15%	3.90	3.89	0.18
5 Plus Bond Index (Clean)	131.63	131.92	-0.219%	0.30%	1.60%	1.60%	31.63%	9.70	9.61	0.95
5 Plus Bond Index (Return)	238.17	238.67	-0.210%	0.25%	1.72%	1.72%	138.17%	9.70	9.61	0.95
10 Plus Bond Index (Clean)	143.55	144.03	-0.335%	0.46%	2.44%	2.44%	43.55%	13.81	13.64	1.27
10 Plus Bond Index (Return)	269.38	270.26	-0.327%	0.14%	2.25%	2.25%	169.38%	13.81	13.64	1.27

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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	101.48	3.06	254	104.54	0.00	7,080	7,184	7401
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.03	2.13	132	106.16	0.00	6,022	6,265	6394
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.66	3.88	315	109.54	0.00	10,600	11,200	11611
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.91	1.81	132	110.72	0.00	6,480	7,057	7174
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.25	0.77	349	104.01	0.00	6,828	7,049	7102
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.60	0.00	132	100.60	0.00	5,100	5,131	5131
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.43	3.68	344	120.10	0.00	7,006	8,157	8414
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.97	3.22	346	120.20	0.00	8,031	9,394	9653
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.20	5.19	351	136.40	0.00	11,490	15,076	15672
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.51	0.79	288	105.30	0.00	11,319	11,830	11919
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	102.13	0.71	288	102.84	0.00	8,322	8,499	8558
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.83	0.13	42	102.96	0.00	5,025	5,168	5174
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.84	1.89	288	117.73	0.00	9,402	10,890	11068
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.72	0.49	133	104.22	0.00	3,000	3,112	3126
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.21	1.13	316	102.34	0.00	4,000	4,048	4093
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.82	1.34	288	106.16	0.00	5,715	5,991	6067
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.73	0.05	9	108.77	0.00	8,596	9,346	9350

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Bond Index Constituent

Clean Price Performance			Index Price 27-Feb-2019	Previous Index Price 26-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	101.48	101.50	-0.020%	-0.349%	-0.824%	-0.824%	-0.51	0.30	0.30
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.03	104.04	-0.007%	-0.453%	-0.978%	-0.978%	-0.44	0.63	0.64
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.66	105.67	-0.013%	-0.367%	-0.761%	-0.761%	-0.47	1.09	1.10
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.91	108.92	-0.011%	-0.369%	-0.945%	-0.945%	-0.43	1.59	1.59
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.25	103.27	-0.021%	-0.045%	-0.007%	-0.007%	-0.26	2.99	3.00
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.60	100.64	-0.040%	0.039%	0.217%	0.217%	-0.17	3.63	3.64
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.43	116.48	-0.046%	-0.151%	-0.210%	-0.210%	-0.14	3.73	3.73
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.97	117.03	-0.052%	-0.075%	0.102%	0.102%	0.03	4.62	4.62
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.20	131.31	-0.078%	0.009%	0.403%	0.403%	0.19	5.20	5.19
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.51	104.67	-0.145%	0.334%	1.461%	1.461%	0.36	6.94	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.13	102.37	-0.234%	0.527%	2.075%	2.075%	0.66	8.82	8.76
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.83	103.10	-0.255%	0.667%			0.81	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.84	116.13	-0.255%	0.453%	2.068%	2.068%	0.91	9.90	9.81
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.72	104.03	-0.298%	0.567%	2.176%	2.176%	1.02	11.16	11.05
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.21	101.55	-0.333%	0.509%	2.427%	2.427%	1.21	12.93	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.82	105.24	-0.393%	0.455%	2.763%	2.763%	1.40	15.68	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.73	109.21	-0.446%	0.322%	2.990%	2.990%	1.59	20.76	20.44

Return Price Performance			Index Price 27-Feb-2019	Previous Index Price 26-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	104.55	-0.009%	-0.029%	-0.104%	-0.104%	-0.51	0.30	0.30
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.16	106.15	0.009%	-0.034%	-0.039%	-0.039%	-0.44	0.63	0.64
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.54	109.54	-0.002%	-0.052%	-0.054%	-0.054%	-0.47	1.09	1.10
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.72	0.001%	-0.030%	-0.184%	-0.184%	-0.43	1.59	1.59
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.01	104.03	-0.019%	0.013%	0.122%	0.122%	-0.26	2.99	3.00
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.60	100.64	-0.040%	0.039%	0.217%	0.217%	-0.17	3.63	3.64
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.10	120.15	-0.036%	0.094%	0.340%	0.340%	-0.14	3.73	3.73
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	120.20	120.25	-0.043%	0.137%	0.576%	0.576%	0.03	4.62	4.62
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.40	136.48	-0.064%	0.303%	1.059%	1.059%	0.19	5.20	5.19
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.30	105.45	-0.141%	0.402%	1.613%	1.613%	0.36	6.94	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.84	103.08	-0.231%	0.588%	2.212%	2.212%	0.66	8.82	8.76
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.96	103.22	-0.252%	0.747%			0.81	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.73	118.02	-0.246%	0.597%	2.390%	2.390%	0.91	9.90	9.81

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.22	104.52	-0.293%	0.662%	2.392%	2.392%	1.02	11.16	11.05
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.34	102.67	-0.325%	0.599%	2.622%	2.622%	1.21	12.93	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.16	106.57	-0.385%	0.569%	3.010%	3.010%	1.40	15.68	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.77	109.26	-0.441%	-1.363%	1.390%	1.390%	1.59	20.76	20.44