

# Euronext Dublin - Daily Bond Index Report

Thursday 13 December, 2018



28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 13-Dec-2018	Previous Close Value 12-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.94	112.82	0.102%	-0.12%	-0.15%	-2.49%	12.94%	6.66	6.59	0.98
All Bond Index (Return)	204.31	204.09	0.107%	-0.03%	0.43%	0.09%	104.31%	6.66	6.59	0.98
Under 3 Bond Index (Clean)	81.38	81.42	-0.043%	-0.19%	-1.00%	-4.66%	-18.62%	1.14	1.14	-0.50
Under 3 Bond Index (Return)	142.40	142.44	-0.030%	-0.02%	-0.05%	-0.49%	42.40%	1.14	1.14	-0.50
Under 5 Bond Index (Clean)	95.17	95.17	-0.003%	-0.18%	-0.67%	-3.56%	-4.83%	2.10	2.11	-0.20
Under 5 Bond Index (Return)	168.34	168.33	0.007%	-0.06%	0.05%	-0.25%	68.34%	2.10	2.11	-0.20
Under 10 Bond Index (Clean)	107.47	107.41	0.063%	-0.20%	-0.34%	-2.87%	7.47%	4.07	4.06	0.36
Under 10 Bond Index (Return)	190.66	190.53	0.070%	-0.09%	0.28%	-0.18%	90.66%	4.07	4.06	0.36
5 Plus Bond Index (Clean)	129.32	129.10	0.174%	-0.08%	0.19%	-1.63%	29.32%	9.79	9.68	1.15
5 Plus Bond Index (Return)	233.52	233.11	0.176%	-0.01%	0.69%	0.30%	133.52%	9.79	9.68	1.15
10 Plus Bond Index (Clean)	139.89	139.59	0.218%	0.10%	0.35%	-1.18%	39.89%	14.49	14.27	1.50
10 Plus Bond Index (Return)	262.84	262.26	0.220%	0.16%	0.85%	0.95%	162.84%	14.49	14.27	1.50

## 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	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.53	2.15	178	104.67	0.00	7,090	7,269	7421
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.34	0.91	56	106.25	0.00	6,022	6,344	6399
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.68	2.95	239	109.63	0.00	10,613	11,323	11635
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.16	0.77	56	110.93	0.00	6,615	7,287	7338
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.07	0.60	273	103.67	0.00	6,828	7,037	7078
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.13	0.00	56	100.13	0.00	5,000	5,007	5007
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.65	2.86	268	119.51	0.00	7,006	8,172	8373
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.73	2.52	270	119.25	0.00	8,031	9,375	9577
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.56	4.07	275	134.63	0.00	11,490	15,002	15469
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.74	0.58	212	103.32	0.00	11,319	11,629	11695
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.73	0.52	212	100.25	0.00	8,322	8,299	8342
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.27	1.39	212	114.67	0.00	9,402	10,649	10780
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	101.22	0.21	57	101.43	0.00	3,000	3,037	3043
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.58	0.86	240	99.43	0.00	4,000	3,943	3977
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.96	0.99	212	102.95	0.00	5,312	5,416	5469
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.42	1.63	298	107.06	0.00	8,596	9,062	9203



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## Bond Index Constituent

Clean Price Performance			Index Price 13-Dec-2018	Previous Index Price 12-Dec-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.53	102.56	-0.031%	-0.148%	-0.989%	-4.409%	-0.61	0.50	0.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.34	105.40	-0.049%	-0.221%	-1.314%	-5.590%	-0.47	0.84	0.84
IE0034074488	3407448	4.5 Treas Bnd 2020	106.68	106.73	-0.043%	-0.197%	-0.907%	-4.418%	-0.48	1.29	1.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.16	110.22	-0.051%	-0.172%	-0.869%	-4.537%	-0.50	1.79	1.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.07	103.01	0.060%	-0.138%	-0.043%	-0.817%	-0.14	3.20	3.20
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.13	100.04	0.096%	-0.154%	0.195%	0.251%	-0.03	3.84	3.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.65	116.60	0.042%	-0.242%	-0.381%	-2.766%	-0.01	3.93	3.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.73	116.59	0.120%	-0.092%	-0.126%	-2.333%	0.19	4.82	4.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.56	130.45	0.087%	-0.283%	-0.375%	-3.520%	0.42	5.40	5.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.74	102.56	0.178%	-0.219%	0.430%	-0.186%	0.62	7.14	7.10
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.73	99.52	0.211%	-0.222%	0.501%		0.93	9.02	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.27	113.11	0.140%	-0.397%	0.041%	-1.994%	1.15	10.08	9.97
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.22	101.03	0.187%	-0.259%			1.24	11.35	11.21
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.58	98.36	0.217%	-0.128%	0.525%		1.41	13.11	12.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.96	101.72	0.238%	-0.076%	0.476%	-1.701%	1.58	15.84	15.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.42	105.10	0.307%	1.021%	0.582%	-0.232%	1.74	20.48	20.13

Return Price Performance			Index Price 13-Dec-2018	Previous Index Price 12-Dec-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.67	104.69	-0.018%	0.005%	-0.103%	-4.490%	-0.61	0.50	0.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.25	106.29	-0.034%	-0.022%	-5.408%	-5.761%	-0.47	0.84	0.84
IE0034074488	3407448	4.5 Treas Bnd 2020	109.63	109.66	-0.030%	-0.046%	-0.036%	-4.468%	-0.48	1.29	1.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.93	110.97	-0.038%	-0.011%	-4.251%	-4.687%	-0.50	1.79	1.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.60	0.062%	-0.110%	0.118%	-0.846%	-0.14	3.20	3.20
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.13	100.04	0.096%	-0.154%	0.195%	0.251%	-0.03	3.84	3.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.51	119.45	0.051%	-0.120%	0.307%	-2.836%	-0.01	3.93	3.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.25	119.10	0.125%	0.012%	0.473%	-2.404%	0.19	4.82	4.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.63	134.50	0.095%	-0.133%	0.472%	-3.582%	0.42	5.40	5.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.32	103.14	0.179%	-0.185%	0.630%	-0.228%	0.62	7.14	7.10
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.25	100.04	0.213%	-0.189%	0.688%		0.93	9.02	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.67	114.50	0.144%	-0.317%	0.478%	-2.059%	1.15	10.08	9.97
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.43	101.24	0.191%	-0.212%			1.24	11.35	11.21
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.43	99.21	0.218%	-0.080%	0.796%		1.41	13.11	12.93

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.95	102.70	0.240%	-0.017%	0.820%	-1.754%	1.58	15.84	15.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.06	106.73	0.307%	1.073%	0.968%	-0.310%	1.74	20.48	20.13