

# Euronext Dublin - Daily Bond Index Report

Tuesday 8 January, 2019



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

Index	Close Value 08-Jan-2019	Previous Close Value 07-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.43	112.52	-0.084%	-0.52%	-0.52%	-0.52%	12.43%	6.57	6.51	1.02
All Bond Index (Return)	203.80	203.95	-0.076%	-0.43%	-0.43%	-0.43%	103.80%	6.57	6.51	1.02
Under 3 Bond Index (Clean)	81.06	81.08	-0.027%	-0.18%	-0.18%	-0.18%	-18.94%	1.07	1.07	-0.44
Under 3 Bond Index (Return)	142.30	142.32	-0.015%	-0.04%	-0.04%	-0.04%	42.30%	1.07	1.07	-0.44
Under 5 Bond Index (Clean)	94.88	94.91	-0.038%	-0.22%	-0.22%	-0.22%	-5.12%	2.04	2.04	-0.17
Under 5 Bond Index (Return)	168.24	168.29	-0.029%	-0.12%	-0.12%	-0.12%	68.24%	2.04	2.04	-0.17
Under 10 Bond Index (Clean)	107.16	107.22	-0.059%	-0.33%	-0.33%	-0.33%	7.16%	4.01	3.99	0.39
Under 10 Bond Index (Return)	190.51	190.60	-0.050%	-0.24%	-0.24%	-0.24%	90.51%	4.01	3.99	0.39
5 Plus Bond Index (Clean)	128.61	128.76	-0.116%	-0.72%	-0.72%	-0.72%	28.61%	9.69	9.58	1.20
5 Plus Bond Index (Return)	232.62	232.87	-0.108%	-0.65%	-0.65%	-0.65%	132.62%	9.69	9.58	1.20
10 Plus Bond Index (Clean)	138.62	138.84	-0.161%	-1.07%	-1.07%	-1.07%	38.62%	14.38	14.16	1.56
10 Plus Bond Index (Return)	260.80	261.20	-0.154%	-1.01%	-1.01%	-1.01%	160.80%	14.38	14.16	1.56

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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	102.17	2.46	204	104.63	0.00	7,080	7,234	7408
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.91	1.33	82	106.24	0.00	6,022	6,318	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.30	3.27	265	109.57	0.00	10,613	11,282	11629
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.61	1.12	82	110.73	0.00	6,515	7,141	7214
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.01	0.66	299	103.66	0.00	6,828	7,033	7078
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.13	0.00	82	100.13	0.00	5,100	5,107	5107
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.28	3.14	294	119.43	0.00	7,006	8,147	8367
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.28	2.76	296	119.04	0.00	8,031	9,339	9560
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.13	4.45	301	134.58	0.00	11,490	14,952	15463
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	102.58	0.65	238	103.23	0.00	11,319	11,611	11684
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	99.47	0.59	238	100.06	0.00	8,322	8,278	8326
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	112.76	1.57	238	114.33	0.00	9,402	10,601	10748
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	100.70	0.31	83	101.01	0.00	3,000	3,021	3030
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	97.86	0.95	266	98.81	0.00	4,000	3,915	3952
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	100.76	1.11	238	101.87	0.00	5,322	5,362	5421
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	103.84	1.78	324	105.61	0.00	8,596	8,926	9079



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## Bond Index Constituent

Clean Price Performance			Index Price 08-Jan-2019	Previous Index Price 07-Jan-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	102.17	102.19	-0.020%	-0.142%	-0.142%	-0.142%	-0.56	0.44	0.44
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.91	104.93	-0.019%	-0.138%	-0.138%	-0.138%	-0.45	0.77	0.77
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.30	106.34	-0.032%	-0.154%	-0.154%	-0.154%	-0.44	1.23	1.23
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.61	109.65	-0.036%	-0.308%	-0.308%	-0.308%	-0.40	1.73	1.73
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.01	103.05	-0.045%	-0.240%	-0.240%	-0.240%	-0.14	3.13	3.13
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.13	100.20	-0.068%	-0.249%	-0.249%	-0.249%	-0.04	3.77	3.77
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.28	116.35	-0.055%	-0.333%	-0.333%	-0.333%	0.01	3.86	3.86
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.28	116.38	-0.082%	-0.489%	-0.489%	-0.489%	0.24	4.76	4.75
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.13	130.20	-0.058%	-0.422%	-0.422%	-0.422%	0.44	5.33	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	102.58	102.68	-0.098%	-0.418%	-0.418%	-0.418%	0.64	7.08	7.03
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	99.47	99.58	-0.110%	-0.584%	-0.584%	-0.584%	0.96	8.95	8.86
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	112.76	112.97	-0.184%	-0.641%	-0.641%	-0.641%	1.19	10.02	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	100.70	100.83	-0.126%	-0.799%	-0.799%	-0.799%	1.29	11.28	11.14
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	97.86	98.02	-0.164%	-0.960%	-0.960%	-0.960%	1.47	13.04	12.85
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	100.76	100.90	-0.139%	-1.223%	-1.223%	-1.223%	1.65	15.75	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	103.84	104.00	-0.155%	-1.638%	-1.638%	-1.638%	1.81	20.36	20.00

Return Price Performance			Index Price 08-Jan-2019	Previous Index Price 07-Jan-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	104.63	104.64	-0.008%	-0.012%	-0.012%	-0.012%	-0.56	0.44	0.44
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.24	106.24	-0.004%	0.030%	0.030%	0.030%	-0.45	0.77	0.77
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.57	109.59	-0.020%	-0.026%	-0.026%	-0.026%	-0.44	1.23	1.23
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.73	110.76	-0.023%	-0.170%	-0.170%	-0.170%	-0.40	1.73	1.73
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.66	103.70	-0.042%	-0.216%	-0.216%	-0.216%	-0.14	3.13	3.13
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.13	100.20	-0.068%	-0.249%	-0.249%	-0.249%	-0.04	3.77	3.77
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.43	119.48	-0.045%	-0.227%	-0.227%	-0.227%	0.01	3.86	3.86
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.04	119.13	-0.072%	-0.392%	-0.392%	-0.392%	0.24	4.76	4.75
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.58	134.64	-0.045%	-0.288%	-0.288%	-0.288%	0.44	5.33	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.23	103.33	-0.095%	-0.387%	-0.387%	-0.387%	0.64	7.08	7.03
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.06	100.16	-0.107%	-0.554%	-0.554%	-0.554%	0.96	8.95	8.86
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.33	114.53	-0.176%	-0.570%	-0.570%	-0.570%	1.19	10.02	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.01	101.13	-0.122%	-0.757%	-0.757%	-0.757%	1.29	11.28	11.14
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	98.81	98.97	-0.160%	-0.913%	-0.913%	-0.913%	1.47	13.04	12.85

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	101.87	102.00	-0.133%	-1.160%	-1.160%	-1.160%	1.65	15.75	15.49
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	105.61	105.77	-0.147%	-1.556%	-1.556%	-1.556%	1.81	20.36	20.00