

# Euronext Dublin - Daily Bond Index Report

Wednesday 9 January, 2019



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

## Bond Indices Performance

Index	Close Value 09-Jan-2019	Previous Close Value 08-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.71	112.43	0.251%	-0.27%	-0.27%	-0.27%	12.71%	6.59	6.52	0.99
All Bond Index (Return)	204.31	203.80	0.254%	-0.18%	-0.18%	-0.18%	104.31%	6.59	6.52	0.99
Under 3 Bond Index (Clean)	81.05	81.06	-0.014%	-0.20%	-0.20%	-0.20%	-18.95%	1.07	1.07	-0.44
Under 3 Bond Index (Return)	142.29	142.30	-0.001%	-0.05%	-0.05%	-0.05%	42.29%	1.07	1.07	-0.44
Under 5 Bond Index (Clean)	94.90	94.88	0.025%	-0.20%	-0.20%	-0.20%	-5.10%	2.04	2.04	-0.19
Under 5 Bond Index (Return)	168.30	168.24	0.034%	-0.08%	-0.08%	-0.08%	68.30%	2.04	2.04	-0.19
Under 10 Bond Index (Clean)	107.30	107.16	0.132%	-0.20%	-0.20%	-0.20%	7.30%	4.01	4.00	0.35
Under 10 Bond Index (Return)	190.77	190.51	0.138%	-0.10%	-0.10%	-0.10%	90.77%	4.01	4.00	0.35
5 Plus Bond Index (Clean)	129.14	128.61	0.407%	-0.32%	-0.32%	-0.32%	29.14%	9.71	9.60	1.16
5 Plus Bond Index (Return)	233.56	232.62	0.406%	-0.24%	-0.24%	-0.24%	133.56%	9.71	9.60	1.16
10 Plus Bond Index (Clean)	139.47	138.62	0.612%	-0.47%	-0.47%	-0.47%	39.47%	14.40	14.19	1.52
10 Plus Bond Index (Return)	262.39	260.80	0.610%	-0.40%	-0.40%	-0.40%	162.39%	14.40	14.19	1.52

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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	2.47	205	104.64	0.00	7,080	7,233	7408
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.89	1.34	83	106.23	0.00	6,022	6,317	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.29	3.28	266	109.57	0.00	10,613	11,281	11629
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.59	1.14	83	110.73	0.00	6,515	7,140	7214
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.06	0.66	300	103.72	0.00	6,828	7,037	7082
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.25	0.00	83	100.25	0.00	5,100	5,113	5113
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.40	3.15	295	119.55	0.00	7,006	8,155	8376
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.53	2.77	297	119.30	0.00	8,031	9,359	9581
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.39	4.47	302	134.86	0.00	11,490	14,982	15495
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	102.84	0.66	239	103.49	0.00	11,319	11,640	11714
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	99.88	0.59	239	100.47	0.00	8,322	8,312	8361
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	113.17	1.57	239	114.74	0.00	9,402	10,639	10787
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.10	0.31	84	101.41	0.00	3,000	3,033	3042
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	98.35	0.95	267	99.30	0.00	4,000	3,934	3972
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	101.55	1.11	239	102.66	0.00	5,322	5,405	5464
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	104.81	1.78	325	106.59	0.00	8,596	9,010	9163



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Jan-2019	Previous Index Price 08-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	102.17	-0.007%	-0.149%	-0.149%	-0.149%	-0.58	0.43	0.43
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.89	104.91	-0.021%	-0.159%	-0.159%	-0.159%	-0.45	0.77	0.77
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.29	106.30	-0.011%	-0.165%	-0.165%	-0.165%	-0.44	1.23	1.23
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.59	109.61	-0.016%	-0.325%	-0.325%	-0.325%	-0.40	1.72	1.73
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.06	103.01	0.052%	-0.188%	-0.188%	-0.188%	-0.16	3.13	3.13
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.25	100.13	0.112%	-0.137%	-0.137%	-0.137%	-0.07	3.77	3.77
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.40	116.28	0.098%	-0.236%	-0.236%	-0.236%	-0.02	3.86	3.86
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.53	116.28	0.217%	-0.274%	-0.274%	-0.274%	0.19	4.76	4.75
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.39	130.13	0.202%	-0.221%	-0.221%	-0.221%	0.40	5.33	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	102.84	102.58	0.255%	-0.164%	-0.164%	-0.164%	0.60	7.07	7.03
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	99.88	99.47	0.410%	-0.176%	-0.176%	-0.176%	0.91	8.95	8.87
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	113.17	112.76	0.358%	-0.285%	-0.285%	-0.285%	1.15	10.02	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.10	100.70	0.389%	-0.413%	-0.413%	-0.413%	1.25	11.28	11.14
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	98.35	97.86	0.497%	-0.469%	-0.469%	-0.469%	1.43	13.04	12.85
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	101.55	100.76	0.784%	-0.448%	-0.448%	-0.448%	1.60	15.76	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	104.81	103.84	0.939%	-0.714%	-0.714%	-0.714%	1.77	20.39	20.04

Return Price Performance			Index Price 09-Jan-2019	Previous Index Price 08-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	104.64	104.63	0.005%	-0.008%	-0.008%	-0.008%	-0.58	0.43	0.43
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.23	106.24	-0.006%	0.024%	0.024%	0.024%	-0.45	0.77	0.77
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.57	109.57	0.000%	-0.026%	-0.026%	-0.026%	-0.44	1.23	1.23
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.73	110.73	-0.004%	-0.174%	-0.174%	-0.174%	-0.40	1.72	1.73
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.72	103.66	0.055%	-0.161%	-0.161%	-0.161%	-0.16	3.13	3.13
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.25	100.13	0.112%	-0.137%	-0.137%	-0.137%	-0.07	3.77	3.77
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.55	119.43	0.105%	-0.123%	-0.123%	-0.123%	-0.02	3.86	3.86
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.30	119.04	0.220%	-0.173%	-0.173%	-0.173%	0.19	4.76	4.75
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.86	134.58	0.207%	-0.082%	-0.082%	-0.082%	0.40	5.33	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.49	103.23	0.256%	-0.132%	-0.132%	-0.132%	0.60	7.07	7.03
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.47	100.06	0.410%	-0.146%	-0.146%	-0.146%	0.91	8.95	8.87
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.74	114.33	0.359%	-0.212%	-0.212%	-0.212%	1.15	10.02	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.41	101.01	0.392%	-0.367%	-0.367%	-0.367%	1.25	11.28	11.14
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.30	98.81	0.495%	-0.422%	-0.422%	-0.422%	1.43	13.04	12.85

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.66	101.87	0.780%	-0.389%	-0.389%	-0.389%	1.60	15.76	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.59	105.61	0.928%	-0.642%	-0.642%	-0.642%	1.77	20.39	20.04