

# Euronext Dublin - Daily Bond Index Report

Wednesday 16 January, 2019



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

## Bond Indices Performance

Index	Close Value 16-Jan-2019	Previous Close Value 15-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.28	113.41	-0.117%	0.23%	0.23%	0.23%	13.28%	6.69	6.63	0.91
All Bond Index (Return)	205.49	205.65	-0.076%	0.40%	0.40%	0.40%	105.49%	6.69	6.63	0.91
Under 3 Bond Index (Clean)	81.00	81.01	-0.020%	-0.26%	-0.26%	-0.26%	-19.00%	1.05	1.05	-0.47
Under 3 Bond Index (Return)	142.33	142.34	-0.007%	-0.02%	-0.02%	-0.02%	42.33%	1.05	1.05	-0.47
Under 5 Bond Index (Clean)	94.97	95.02	-0.049%	-0.12%	-0.12%	-0.12%	-5.03%	2.02	2.03	-0.26
Under 5 Bond Index (Return)	168.53	168.59	-0.040%	0.05%	0.05%	0.05%	68.53%	2.02	2.03	-0.26
Under 10 Bond Index (Clean)	107.64	107.72	-0.073%	0.12%	0.12%	0.12%	7.64%	4.00	3.99	0.26
Under 10 Bond Index (Return)	191.47	191.59	-0.064%	0.27%	0.27%	0.27%	91.47%	4.00	3.99	0.26
5 Plus Bond Index (Clean)	130.16	130.37	-0.161%	0.47%	0.47%	0.47%	30.16%	9.71	9.61	1.07
5 Plus Bond Index (Return)	235.60	235.83	-0.100%	0.63%	0.63%	0.63%	135.60%	9.71	9.61	1.07
10 Plus Bond Index (Clean)	140.91	141.24	-0.235%	0.56%	0.56%	0.56%	40.91%	13.90	13.71	1.41
10 Plus Bond Index (Return)	265.47	265.76	-0.109%	0.76%	0.76%	0.76%	165.47%	13.90	13.71	1.41

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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	102.07	2.56	212	104.63	0.00	7,080	7,227	7408
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.78	1.46	90	106.23	0.00	6,022	6,310	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.24	3.37	273	109.61	0.00	10,613	11,275	11633
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.58	1.23	90	110.81	0.00	6,515	7,139	7219
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.33	0.67	307	104.00	0.00	6,828	7,055	7101
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.55	0.00	90	100.55	0.00	5,100	5,128	5128
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.74	3.23	302	119.97	0.00	7,006	8,179	8405
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.08	2.83	304	119.91	0.00	8,031	9,402	9630
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.04	4.57	309	135.61	0.00	11,490	15,057	15582
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.54	0.67	246	104.21	0.00	11,319	11,719	11795
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.75	0.61	246	101.35	0.00	8,322	8,384	8434
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.14	0.00	0	101.14	1.10	4,000	4,045	4089
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.20	1.62	246	115.82	0.00	9,402	10,737	10889
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	102.02	0.34	91	102.36	0.00	3,000	3,061	3071
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.43	0.98	274	100.40	0.00	4,000	3,977	4016
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.66	1.15	246	103.81	0.00	5,322	5,464	5525
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	106.16	1.82	332	107.98	0.00	8,596	9,126	9282



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## Bond Index Constituent

Clean Price Performance			Index Price 16-Jan-2019	Previous Index Price 15-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	102.07	102.10	-0.022%	-0.238%	-0.238%	-0.238%	-0.59	0.41	0.42
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.78	104.80	-0.021%	-0.267%	-0.267%	-0.267%	-0.46	0.75	0.75
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.24	106.26	-0.015%	-0.213%	-0.213%	-0.213%	-0.48	1.21	1.21
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.58	109.61	-0.025%	-0.336%	-0.336%	-0.336%	-0.45	1.70	1.71
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.33	103.41	-0.072%	0.077%	0.077%	0.077%	-0.25	3.11	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.55	100.65	-0.099%	0.160%	0.160%	0.160%	-0.15	3.75	3.75
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.74	116.88	-0.116%	0.057%	0.057%	0.057%	-0.11	3.84	3.85
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.08	117.19	-0.096%	0.190%	0.190%	0.190%	0.08	4.74	4.73
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.04	131.15	-0.087%	0.277%	0.277%	0.277%	0.30	5.32	5.30
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.54	103.64	-0.094%	0.514%	0.514%	0.514%	0.51	7.06	7.02
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.75	100.89	-0.142%	0.691%	0.691%	0.691%	0.82	8.93	8.86
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.14	101.32	-0.184%				0.98	9.81	9.72
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.20	114.40	-0.173%	0.628%	0.628%	0.628%	1.06	10.00	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.02	102.21	-0.177%	0.501%	0.501%	0.501%	1.17	11.27	11.14
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.43	99.64	-0.212%	0.620%	0.620%	0.620%	1.34	13.03	12.86
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.66	102.96	-0.288%	0.644%	0.644%	0.644%	1.53	15.76	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.16	106.51	-0.329%	0.565%	0.565%	0.565%	1.71	20.42	20.07

Return Price Performance			Index Price 16-Jan-2019	Previous Index Price 15-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	-0.010%	-0.014%	-0.014%	-0.014%	-0.59	0.41	0.42
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.23	106.24	-0.006%	0.024%	0.024%	0.024%	-0.46	0.75	0.75
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.61	109.61	-0.003%	0.006%	0.006%	0.006%	-0.48	1.21	1.21
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.81	110.83	-0.012%	-0.098%	-0.098%	-0.098%	-0.45	1.70	1.71
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.00	104.08	-0.070%	0.116%	0.116%	0.116%	-0.25	3.11	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.55	100.65	-0.099%	0.160%	0.160%	0.160%	-0.15	3.75	3.75
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.97	120.09	-0.103%	0.226%	0.226%	0.226%	-0.11	3.84	3.85
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.91	120.01	-0.085%	0.335%	0.335%	0.335%	0.08	4.74	4.73
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.61	135.71	-0.073%	0.477%	0.477%	0.477%	0.30	5.32	5.30
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.21	104.31	-0.090%	0.561%	0.561%	0.561%	0.51	7.06	7.02
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.35	101.49	-0.138%	0.733%	0.733%	0.733%	0.82	8.93	8.86
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.14	101.32	-0.184%				0.98	9.81	9.72
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.82	116.01	-0.165%	0.730%	0.730%	0.730%	1.06	10.00	9.90

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.36	102.54	-0.173%	0.570%	0.570%	0.570%	1.17	11.27	11.14
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	100.40	100.61	-0.206%	0.683%	0.683%	0.683%	1.34	13.03	12.86
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.81	104.10	-0.281%	0.724%	0.724%	0.724%	1.53	15.76	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.98	108.33	-0.318%	0.652%	0.652%	0.652%	1.71	20.42	20.07