

# Euronext Dublin - Daily Bond Index Report

Wednesday 30 January, 2019



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

Index	Close Value 30-Jan-2019	Previous Close Value 29-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.51	113.54	-0.029%	0.43%	0.43%	0.43%	13.51%	6.68	6.62	0.87
All Bond Index (Return)	206.04	206.08	-0.021%	0.67%	0.67%	0.67%	106.04%	6.68	6.62	0.87
Under 3 Bond Index (Clean)	80.85	80.87	-0.022%	-0.44%	-0.44%	-0.44%	-19.15%	1.01	1.01	-0.48
Under 3 Bond Index (Return)	142.32	142.33	-0.010%	-0.03%	-0.03%	-0.03%	42.32%	1.01	1.01	-0.48
Under 5 Bond Index (Clean)	94.83	94.85	-0.020%	-0.27%	-0.27%	-0.27%	-5.17%	1.98	1.99	-0.26
Under 5 Bond Index (Return)	168.50	168.51	-0.011%	0.04%	0.04%	0.04%	68.50%	1.98	1.99	-0.26
Under 10 Bond Index (Clean)	107.61	107.65	-0.036%	0.09%	0.09%	0.09%	7.61%	3.96	3.95	0.25
Under 10 Bond Index (Return)	191.63	191.68	-0.027%	0.35%	0.35%	0.35%	91.63%	3.96	3.95	0.25
5 Plus Bond Index (Clean)	130.72	130.76	-0.035%	0.90%	0.90%	0.90%	30.72%	9.70	9.60	1.02
5 Plus Bond Index (Return)	236.65	236.72	-0.028%	1.08%	1.08%	1.08%	136.65%	9.70	9.60	1.02
10 Plus Bond Index (Clean)	142.06	142.07	-0.012%	1.38%	1.38%	1.38%	42.06%	13.90	13.71	1.35
10 Plus Bond Index (Return)	267.46	267.48	-0.007%	1.52%	1.52%	1.52%	167.46%	13.90	13.71	1.35

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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	101.87	2.72	226	104.60	0.00	7,080	7,212	7405
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.55	1.68	104	106.24	0.00	6,022	6,297	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.08	3.54	287	109.62	0.00	10,613	11,259	11634
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.36	1.43	104	110.78	0.00	6,515	7,124	7217
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.27	0.70	321	103.98	0.00	6,828	7,051	7099
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.51	0.00	104	100.51	0.00	5,100	5,126	5126
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.55	3.38	316	119.93	0.00	7,006	8,165	8402
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.88	2.96	318	119.84	0.00	8,031	9,387	9624
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.98	4.78	323	135.76	0.00	11,490	15,050	15600
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.85	0.71	260	104.56	0.00	11,319	11,755	11835
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.21	0.64	260	101.85	0.00	8,322	8,422	8476
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.70	0.04	14	101.74	0.00	4,000	4,068	4070
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.85	1.71	260	116.56	0.00	9,402	10,798	10959
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	102.64	0.39	105	103.03	0.00	3,000	3,079	3091
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.16	1.03	288	101.19	0.00	4,000	4,006	4047
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	103.62	1.21	260	104.83	0.00	5,322	5,515	5579
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	107.48	1.90	346	109.38	0.00	8,596	9,239	9402



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Jan-2019	Previous Index Price 29-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	101.87	101.88	-0.013%	-0.437%	-0.437%	-0.437%	-0.56	0.38	0.38
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.55	104.59	-0.033%	-0.478%	-0.478%	-0.478%	-0.49	0.71	0.71
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.08	106.11	-0.025%	-0.361%	-0.361%	-0.361%	-0.50	1.17	1.17
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.36	109.38	-0.021%	-0.538%	-0.538%	-0.538%	-0.44	1.66	1.67
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.27	103.28	-0.007%	0.018%	0.018%	0.018%	-0.25	3.07	3.08
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.51	100.51	-0.005%	0.123%	0.123%	0.123%	-0.14	3.71	3.72
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.55	116.59	-0.033%	-0.106%	-0.106%	-0.106%	-0.10	3.80	3.81
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.88	116.93	-0.043%	0.022%	0.022%	0.022%	0.10	4.70	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.98	131.06	-0.060%	0.234%	0.234%	0.234%	0.28	5.28	5.26
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.85	103.90	-0.050%	0.816%	0.816%	0.816%	0.46	7.02	6.99
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	101.21	101.27	-0.059%	1.152%	1.152%	1.152%	0.77	8.89	8.83
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.70	101.73	-0.028%				0.93	9.78	9.69
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.85	114.92	-0.060%	1.203%	1.203%	1.203%	1.00	9.97	9.87
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.64	102.68	-0.042%	1.108%	1.108%	1.108%	1.12	11.24	11.11
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.16	100.19	-0.030%	1.364%	1.364%	1.364%	1.29	13.00	12.83
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.62	103.58	0.045%	1.586%	1.586%	1.586%	1.47	15.74	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.48	107.45	0.034%	1.813%	1.813%	1.813%	1.64	20.42	20.09

Return Price Performance			Index Price 30-Jan-2019	Previous Index Price 29-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	104.60	104.60	-0.001%	-0.048%	-0.048%	-0.048%	-0.56	0.38	0.38
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.24	106.25	-0.016%	0.029%	0.029%	0.029%	-0.49	0.71	0.71
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.62	109.63	-0.013%	0.020%	0.020%	0.020%	-0.50	1.17	1.17
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.79	-0.008%	-0.126%	-0.126%	-0.126%	-0.44	1.66	1.67
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.98	103.98	-0.004%	0.089%	0.089%	0.089%	-0.25	3.07	3.08
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.51	100.51	-0.005%	0.123%	0.123%	0.123%	-0.14	3.71	3.72
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.93	119.95	-0.023%	0.190%	0.190%	0.190%	-0.10	3.80	3.81
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.84	119.88	-0.034%	0.279%	0.279%	0.279%	0.10	4.70	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.76	135.83	-0.046%	0.589%	0.589%	0.589%	0.28	5.28	5.26
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.56	104.61	-0.047%	0.898%	0.898%	0.898%	0.46	7.02	6.99
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	101.85	101.91	-0.056%	1.226%	1.226%	1.226%	0.77	8.89	8.83
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.74	101.77	-0.025%				0.93	9.78	9.69
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.56	116.63	-0.053%	1.377%	1.377%	1.377%	1.00	9.97	9.87

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.03	103.07	-0.039%	1.225%	1.225%	1.225%	1.12	11.24	11.11
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.19	101.21	-0.026%	1.470%	1.470%	1.470%	1.29	13.00	12.83
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.83	104.78	0.050%	1.719%	1.719%	1.719%	1.47	15.74	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.38	109.34	0.039%	1.953%	1.953%	1.953%	1.64	20.42	20.09