

# Euronext Dublin - Daily Bond Index Report

Friday 15 March, 2019



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

Index	Close Value 15-Mar-2019	Previous Close Value 14-Mar-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.53	114.42	0.097%	0.62%	1.34%	1.34%	14.53%	6.73	6.68	0.72
All Bond Index (Return)	207.31	207.10	0.103%	0.27%	1.29%	1.29%	107.31%	6.73	6.68	0.72
Under 3 Bond Index (Clean)	80.30	80.31	-0.014%	-0.21%	-1.11%	-1.11%	-19.70%	0.88	0.89	-0.45
Under 3 Bond Index (Return)	142.15	142.15	-0.001%	-0.02%	-0.15%	-0.15%	42.15%	0.88	0.89	-0.45
Under 5 Bond Index (Clean)	94.43	94.44	-0.011%	-0.11%	-0.69%	-0.69%	-5.57%	1.86	1.87	-0.28
Under 5 Bond Index (Return)	168.49	168.49	-0.002%	0.03%	0.03%	0.03%	68.49%	1.86	1.87	-0.28
Under 10 Bond Index (Clean)	107.85	107.82	0.027%	0.23%	0.31%	0.31%	7.85%	3.90	3.89	0.10
Under 10 Bond Index (Return)	191.51	191.45	0.034%	-0.29%	0.29%	0.29%	91.51%	3.90	3.89	0.10
5 Plus Bond Index (Clean)	132.98	132.77	0.164%	1.08%	2.65%	2.65%	32.98%	9.77	9.69	0.84
5 Plus Bond Index (Return)	239.05	238.65	0.168%	0.41%	2.10%	2.10%	139.05%	9.77	9.69	0.84
10 Plus Bond Index (Clean)	145.83	145.43	0.273%	1.62%	4.07%	4.07%	45.83%	13.79	13.63	1.15
10 Plus Bond Index (Return)	273.82	273.07	0.275%	1.68%	3.93%	3.93%	173.82%	13.79	13.63	1.15

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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	101.22	3.26	270	104.47	0.00	7,080	7,166	7396
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	103.71	2.39	148	106.10	0.00	6,022	6,246	6390
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.40	4.08	331	109.48	0.00	10,600	11,173	11605
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.66	2.03	148	110.69	0.00	6,480	7,041	7172
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.21	0.00	0	103.21	0.80	6,828	7,047	7101
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.71	0.00	148	100.71	0.00	5,100	5,136	5136
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.43	3.85	360	120.27	0.00	7,006	8,157	8426
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.17	3.37	362	120.54	0.00	8,031	9,410	9681
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.52	0.03	2	131.55	0.00	11,490	15,112	15115
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	105.25	0.83	304	106.09	0.00	11,319	11,913	12008
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	103.46	0.75	304	104.21	0.00	8,322	8,610	8672
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	104.30	0.18	58	104.47	0.00	5,025	5,241	5250
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	117.65	2.00	304	119.65	0.00	9,402	11,061	11249
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	105.23	0.55	149	105.78	0.00	3,000	3,157	3173
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	102.87	1.18	332	104.05	0.00	4,000	4,115	4162
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	106.59	1.42	304	108.01	0.00	5,715	6,092	6173
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	110.54	0.14	25	110.68	0.00	8,596	9,502	9514



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Mar-2019	Previous Index Price 14-Mar-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	101.22	101.23	-0.015%	-0.209%	-1.075%	-1.075%	-0.46	0.25	0.25
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	103.71	103.73	-0.022%	-0.260%	-1.283%	-1.283%	-0.43	0.58	0.59
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.40	105.42	-0.011%	-0.189%	-0.998%	-0.998%	-0.47	1.04	1.05
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.66	108.67	-0.011%	-0.186%	-1.172%	-1.172%	-0.44	1.54	1.55
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.21	103.23	-0.018%	-0.018%	-0.045%	-0.045%	-0.27	2.97	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.71	100.71	0.006%	0.132%	0.329%	0.329%	-0.20	3.58	3.59
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.43	116.43	-0.003%	0.053%	-0.211%	-0.211%	-0.19	3.68	3.69
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.17	117.14	0.024%	0.228%	0.269%	0.269%	-0.03	4.71	4.71
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.52	131.46	0.044%	0.330%	0.644%	0.644%	0.11	5.37	5.36
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.25	105.18	0.071%	0.759%	2.179%	2.179%	0.26	6.89	6.88
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	103.46	103.29	0.165%	1.330%	3.405%	3.405%	0.51	8.77	8.73
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.30	104.14	0.152%	1.451%			0.66	9.66	9.60
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.65	117.42	0.202%	1.588%	3.669%	3.669%	0.75	9.87	9.79
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.23	105.01	0.210%	1.468%	3.657%	3.657%	0.89	11.18	11.08
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	102.87	102.52	0.339%	1.692%	4.108%	4.108%	1.08	12.89	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.59	106.21	0.364%	1.720%	4.500%	4.500%	1.29	15.66	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.54	110.15	0.357%	1.722%	4.712%	4.712%	1.51	20.76	20.45

Return Price Performance			Index Price 15-Mar-2019	Previous Index Price 14-Mar-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	104.47	104.48	-0.003%	-0.031%	-0.165%	-0.165%	-0.46	0.25	0.25
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.10	106.11	-0.007%	-0.025%	-0.098%	-0.098%	-0.43	0.58	0.59
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.48	109.48	0.001%	-0.014%	-0.104%	-0.104%	-0.47	1.04	1.05
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.69	110.69	0.001%	0.002%	-0.212%	-0.212%	-0.44	1.54	1.55
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.21	104.02	-0.785%	-0.756%	-0.652%	-0.652%	-0.27	2.97	2.97
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.71	100.71	0.006%	0.132%	0.329%	0.329%	-0.20	3.58	3.59
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.27	120.27	0.006%	0.186%	0.482%	0.482%	-0.19	3.68	3.69
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.54	120.50	0.031%	0.339%	0.864%	0.864%	-0.03	4.71	4.71
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.55	131.48	0.055%	-3.483%	-2.533%	-2.533%	0.11	5.37	5.36
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	106.09	106.01	0.074%	0.792%	2.370%	2.370%	0.26	6.89	6.88
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	104.21	104.04	0.165%	1.356%	3.574%	3.574%	0.51	8.77	8.73
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	104.47	104.31	0.154%	1.494%			0.66	9.66	9.60
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	119.65	119.41	0.204%	1.646%	4.062%	4.062%	0.75	9.87	9.79

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	105.78	105.55	0.213%	1.513%	3.927%	3.927%	0.89	11.18	11.08
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	104.05	103.70	0.338%	1.726%	4.345%	4.345%	1.08	12.89	12.75
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	108.01	107.62	0.364%	1.764%	4.802%	4.802%	1.29	15.66	15.46
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.68	110.28	0.361%	1.796%	3.165%	3.165%	1.51	20.76	20.45