

# Euronext Dublin - Daily Bond Index Report

Monday 18 March, 2019



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## Bond Indices Performance

| Index                        | Close Value<br>18-Mar-2019 | Previous Close<br>Value<br>15-Mar-2019 | % Change | Performance |        |        | Since Inception<br>30-June-04 | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|----------------------------------------|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |                                        |          | MTD         | QTD    | YTD    |                               |                      |                      |                      |
| All Bond Index (Clean)       | 114.53                     | 114.53                                 | 0.000%   | 0.62%       | 1.34%  | 1.34%  | 14.53%                        | 6.73                 | 6.68                 | 0.72                 |
| All Bond Index (Return)      | 207.31                     | 207.31                                 | 0.000%   | 0.27%       | 1.29%  | 1.29%  | 107.31%                       | 6.73                 | 6.68                 | 0.72                 |
| Under 3 Bond Index (Clean)   | 80.30                      | 80.30                                  | 0.000%   | -0.21%      | -1.11% | -1.11% | -19.70%                       | 1.25                 | 1.26                 | -0.37                |
| Under 3 Bond Index (Return)  | 142.15                     | 142.15                                 | 0.000%   | -0.02%      | -0.15% | -0.15% | 42.15%                        | 1.25                 | 1.26                 | -0.37                |
| Under 5 Bond Index (Clean)   | 94.43                      | 94.43                                  | 0.000%   | -0.11%      | -0.69% | -0.69% | -5.57%                        | 1.86                 | 1.87                 | -0.28                |
| Under 5 Bond Index (Return)  | 168.49                     | 168.49                                 | 0.000%   | 0.03%       | 0.03%  | 0.03%  | 68.49%                        | 1.86                 | 1.87                 | -0.28                |
| Under 10 Bond Index (Clean)  | 107.85                     | 107.85                                 | 0.000%   | 0.23%       | 0.31%  | 0.31%  | 7.85%                         | 3.90                 | 3.89                 | 0.10                 |
| Under 10 Bond Index (Return) | 191.51                     | 191.51                                 | 0.000%   | -0.29%      | 0.29%  | 0.29%  | 91.51%                        | 3.90                 | 3.89                 | 0.10                 |
| 5 Plus Bond Index (Clean)    | 132.98                     | 132.98                                 | 0.000%   | 1.08%       | 2.65%  | 2.65%  | 32.98%                        | 9.77                 | 9.69                 | 0.84                 |
| 5 Plus Bond Index (Return)   | 239.05                     | 239.05                                 | 0.000%   | 0.41%       | 2.10%  | 2.10%  | 139.05%                       | 9.77                 | 9.69                 | 0.84                 |
| 10 Plus Bond Index (Clean)   | 145.83                     | 145.83                                 | 0.000%   | 1.62%       | 4.07%  | 4.07%  | 45.83%                        | 13.79                | 13.63                | 1.15                 |
| 10 Plus Bond Index (Return)  | 273.82                     | 273.82                                 | 0.000%   | 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                |
| IE00BFZRP202 | BFZRP20 | 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<br>18-Mar-2019 | Previous<br>Index Price<br>15-Mar-2019 | % Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|----------------------------------|----------------------------|----------------------------------------|----------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name                        |                            |                                        |          | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B2QTFG59            | B2QTFG5 | 4.40 per cent Treasury Bond 2019 | 101.22                     | 101.22                                 | 0.000%   | -0.209%     | -1.075% | -1.075% | -0.46                | 0.25                 | 0.25                 |
| IE00B6089D15            | B6089D1 | 5.90 per cent Treasury Bond 2019 | 103.71                     | 103.71                                 | 0.000%   | -0.260%     | -1.283% | -1.283% | -0.43                | 0.58                 | 0.59                 |
| IE0034074488            | 3407448 | 4.50 per cent Treasury Bond 2020 | 105.40                     | 105.40                                 | 0.000%   | -0.189%     | -0.998% | -0.998% | -0.47                | 1.04                 | 1.05                 |
| IE00B60Z6194            | B60Z619 | 5.00 per cent Treasury Bond 2020 | 108.66                     | 108.66                                 | 0.000%   | -0.186%     | -1.172% | -1.172% | -0.44                | 1.54                 | 1.55                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.21                     | 103.21                                 | 0.000%   | -0.018%     | -0.045% | -0.045% | -0.27                | 2.97                 | 2.97                 |
| IE00BDHDPQ37            | BDHDPQ3 | 0% Treasury Bond 2022            | 100.71                     | 100.71                                 | 0.000%   | 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                                 | 0.000%   | 0.053%      | -0.211% | -0.211% | -0.19                | 3.68                 | 3.69                 |
| IE00B6X95T99            | B6X95T9 | 3.40% Treasury Bond 2024         | 117.17                     | 117.17                                 | 0.000%   | 0.228%      | 0.269%  | 0.269%  | -0.03                | 4.71                 | 4.71                 |
| IE00B4TV0D44            | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 131.52                     | 131.52                                 | 0.000%   | 0.330%      | 0.644%  | 0.644%  | 0.11                 | 5.37                 | 5.36                 |
| IE00BV8C9418            | BV8C941 | 1.00 per cent Treasury Bond 2026 | 105.25                     | 105.25                                 | 0.000%   | 0.759%      | 2.179%  | 2.179%  | 0.26                 | 6.89                 | 6.88                 |
| IE00BDHDP44             | BDHDP44 | 0.9% Treasury Bond 2028          | 103.46                     | 103.46                                 | 0.000%   | 1.330%      | 3.405%  | 3.405%  | 0.51                 | 8.77                 | 8.73                 |
| IE00BH3SQ895            | BH3SQ89 | 1.1% Treasury Bond 2029          | 104.30                     | 104.30                                 | 0.000%   | 1.451%      |         |         | 0.66                 | 9.66                 | 9.60                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 117.65                     | 117.65                                 | 0.000%   | 1.588%      | 3.669%  | 3.669%  | 0.75                 | 9.87                 | 9.79                 |
| IE00BFZRQ242            | BFZRQ24 | 1.35% Treasury Bond 2031         | 105.23                     | 105.23                                 | 0.000%   | 1.468%      | 3.657%  | 3.657%  | 0.89                 | 11.18                | 11.08                |
| IE00BFZRPZ02            | BFZRPZ0 | 1.30% Treasury Bond 2033         | 102.87                     | 102.87                                 | 0.000%   | 1.692%      | 4.108%  | 4.108%  | 1.08                 | 12.89                | 12.75                |
| IE00BV8C9B83            | BV8C9B8 | 1.7% Treasury Bond 2037          | 106.59                     | 106.59                                 | 0.000%   | 1.720%      | 4.500%  | 4.500%  | 1.29                 | 15.66                | 15.46                |
| IE00BV8C9186            | BV8C918 | 2.00% Treasury Bond 2045         | 110.54                     | 110.54                                 | 0.000%   | 1.722%      | 4.712%  | 4.712%  | 1.51                 | 20.76                | 20.45                |

| Return Price Performance |         |                                  | Index Price<br>18-Mar-2019 | Previous<br>Index Price<br>15-Mar-2019 | % Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|----------------------------------|----------------------------|----------------------------------------|----------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name                        |                            |                                        |          | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B2QTFG59             | B2QTFG5 | 4.40 per cent Treasury Bond 2019 | 104.47                     | 104.47                                 | 0.000%   | -0.031%     | -0.165% | -0.165% | -0.46                | 0.25                 | 0.25                 |
| IE00B6089D15             | B6089D1 | 5.90 per cent Treasury Bond 2019 | 106.10                     | 106.10                                 | 0.000%   | -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                                 | 0.000%   | -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                                 | 0.000%   | 0.002%      | -0.212% | -0.212% | -0.44                | 1.54                 | 1.55                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.21                     | 103.21                                 | 0.000%   | -0.756%     | -0.652% | -0.652% | -0.27                | 2.97                 | 2.97                 |
| IE00BDHDPQ37             | BDHDPQ3 | 0% Treasury Bond 2022            | 100.71                     | 100.71                                 | 0.000%   | 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                                 | 0.000%   | 0.186%      | 0.482%  | 0.482%  | -0.19                | 3.68                 | 3.69                 |
| IE00B6X95T99             | B6X95T9 | 3.40% Treasury Bond 2024         | 120.54                     | 120.54                                 | 0.000%   | 0.339%      | 0.864%  | 0.864%  | -0.03                | 4.71                 | 4.71                 |
| IE00B4TV0D44             | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 131.55                     | 131.55                                 | 0.000%   | -3.483%     | -2.533% | -2.533% | 0.11                 | 5.37                 | 5.36                 |
| IE00BV8C9418             | BV8C941 | 1.00 per cent Treasury Bond 2026 | 106.09                     | 106.09                                 | 0.000%   | 0.792%      | 2.370%  | 2.370%  | 0.26                 | 6.89                 | 6.88                 |
| IE00BDHDP44              | BDHDP44 | 0.9% Treasury Bond 2028          | 104.21                     | 104.21                                 | 0.000%   | 1.356%      | 3.574%  | 3.574%  | 0.51                 | 8.77                 | 8.73                 |
| IE00BH3SQ895             | BH3SQ89 | 1.1% Treasury Bond 2029          | 104.47                     | 104.47                                 | 0.000%   | 1.494%      |         |         | 0.66                 | 9.66                 | 9.60                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 per cent Treasury Bond 2030  | 119.65                     | 119.65                                 | 0.000%   | 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 | 105.78 | 0.000% | 1.513% | 3.927% | 3.927% | 0.89 | 11.18 | 11.08 |
| IE00BFZRP202 | BFZRP20 | 1.30% Treasury Bond 2033 | 104.05 | 104.05 | 0.000% | 1.726% | 4.345% | 4.345% | 1.08 | 12.89 | 12.75 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037  | 108.01 | 108.01 | 0.000% | 1.764% | 4.802% | 4.802% | 1.29 | 15.66 | 15.46 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 110.68 | 110.68 | 0.000% | 1.796% | 3.165% | 3.165% | 1.51 | 20.76 | 20.45 |