

Euronext Dublin - Daily Bond Index Report



Wednesday 5 December, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 05-Dec-2018	Previous Close Value 04-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.26	113.13	0.121%	0.17%	0.13%	-2.20%	13.26%	6.69	6.63	0.94
All Bond Index (Return)	204.78	204.52	0.126%	0.20%	0.66%	0.31%	104.78%	6.69	6.63	0.94
Under 3 Bond Index (Clean)	81.50	81.51	-0.011%	-0.04%	-0.85%	-4.52%	-18.50%	1.16	1.17	-0.51
Under 3 Bond Index (Return)	142.46	142.46	0.001%	0.03%	0.00%	-0.45%	42.46%	1.16	1.17	-0.51
Under 5 Bond Index (Clean)	95.34	95.33	0.009%	0.00%	-0.49%	-3.39%	-4.66%	2.13	2.14	-0.24
Under 5 Bond Index (Return)	168.51	168.48	0.018%	0.04%	0.15%	-0.14%	68.51%	2.13	2.14	-0.24
Under 10 Bond Index (Clean)	107.75	107.68	0.059%	0.05%	-0.08%	-2.62%	7.75%	4.10	4.09	0.32
Under 10 Bond Index (Return)	191.01	190.89	0.066%	0.09%	0.47%	0.01%	91.01%	4.10	4.09	0.32
5 Plus Bond Index (Clean)	129.80	129.54	0.197%	0.28%	0.55%	-1.27%	29.80%	9.82	9.71	1.12
5 Plus Bond Index (Return)	234.25	233.79	0.200%	0.31%	1.00%	0.62%	134.25%	9.82	9.71	1.12
10 Plus Bond Index (Clean)	140.46	140.02	0.308%	0.50%	0.75%	-0.78%	40.46%	14.51	14.30	1.47
10 Plus Bond Index (Return)	263.78	262.96	0.309%	0.52%	1.21%	1.31%	163.78%	14.51	14.30	1.47

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	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.66	2.05	170	104.71	0.00	7,090	7,278	7424
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.53	0.78	48	106.31	0.00	6,022	6,356	6402
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.84	2.85	231	109.69	0.00	10,613	11,339	11642
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.32	0.66	48	110.98	0.00	6,615	7,298	7341
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.26	0.58	265	103.84	0.00	6,828	7,050	7090
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.33	0.00	48	100.33	0.00	5,000	5,016	5016
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.99	2.78	260	119.77	0.00	7,006	8,196	8391
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.97	2.44	262	119.41	0.00	8,031	9,394	9590
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.03	3.95	267	134.98	0.00	11,490	15,056	15510
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.12	0.56	204	103.68	0.00	11,319	11,672	11736
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.12	0.50	204	100.63	0.00	8,322	8,332	8374
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.91	1.34	204	115.25	0.00	9,402	10,709	10835
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	101.72	0.18	49	101.90	0.00	3,000	3,052	3057
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.99	0.83	232	99.81	0.00	4,000	3,959	3993
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.42	0.95	204	103.37	0.00	5,312	5,441	5491
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.57	1.59	290	107.16	0.00	8,596	9,075	9212

Euronext Dublin - Daily Bond Index Report



Wednesday 5 December, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 05-Dec-2018	Previous Index Price 04-Dec-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.66	102.66	-0.005%	-0.022%	-0.864%	-4.289%	-0.60	0.53	0.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.53	105.55	-0.021%	-0.043%	-1.138%	-5.421%	-0.48	0.86	0.87
IE0034074488	3407448	4.5 Treas Bnd 2020	106.84	106.87	-0.022%	-0.049%	-0.759%	-4.275%	-0.49	1.32	1.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.32	110.31	0.010%	-0.027%	-0.725%	-4.399%	-0.50	1.82	1.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.26	103.24	0.019%	0.047%	0.143%	-0.633%	-0.19	3.22	3.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.33	100.29	0.038%	0.042%	0.391%	0.448%	-0.08	3.86	3.87
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	116.99	116.92	0.062%	0.053%	-0.086%	-2.478%	-0.06	3.96	3.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.97	116.87	0.088%	0.111%	0.077%	-2.134%	0.17	4.85	4.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.03	130.91	0.094%	0.078%	-0.014%	-3.171%	0.38	5.43	5.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.12	102.99	0.127%	0.152%	0.804%	0.186%	0.57	7.17	7.13
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.12	99.95	0.178%	0.176%	0.902%		0.89	9.04	8.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.91	113.71	0.177%	0.165%	0.605%	-1.441%	1.10	10.12	10.01
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.72	101.48	0.238%	0.230%			1.20	11.38	11.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.99	98.74	0.251%	0.290%	0.945%		1.38	13.14	12.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.42	102.13	0.288%	0.376%	0.931%	-1.255%	1.55	15.87	15.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.57	105.02	0.523%	1.164%	0.724%	-0.091%	1.73	20.51	20.16

Return Price Performance			Index Price 05-Dec-2018	Previous Index Price 04-Dec-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.71	104.70	0.007%	0.035%	-0.073%	-4.461%	-0.60	0.53	0.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.31	106.31	-0.007%	0.033%	-5.357%	-5.709%	-0.48	0.86	0.87
IE0034074488	3407448	4.5 Treas Bnd 2020	109.69	109.70	-0.010%	0.009%	0.019%	-4.416%	-0.49	1.32	1.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.98	110.96	0.023%	0.035%	-4.207%	-4.643%	-0.50	1.82	1.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.82	0.022%	0.058%	0.286%	-0.679%	-0.19	3.22	3.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.33	100.29	0.038%	0.042%	0.391%	0.448%	-0.08	3.86	3.87
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.77	119.69	0.069%	0.096%	0.525%	-2.625%	-0.06	3.96	3.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.41	119.30	0.095%	0.148%	0.610%	-2.270%	0.17	4.85	4.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.98	134.85	0.102%	0.131%	0.737%	-3.327%	0.38	5.43	5.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.68	103.55	0.129%	0.164%	0.982%	0.121%	0.57	7.17	7.13
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.63	100.45	0.179%	0.187%	1.068%		0.89	9.04	8.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.25	115.04	0.181%	0.192%	0.992%	-1.558%	1.10	10.12	10.01
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.90	101.65	0.241%	0.247%			1.20	11.38	11.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.81	99.56	0.252%	0.306%	1.185%		1.38	13.14	12.96

Euronext Dublin - Daily Bond Index Report

Wednesday 5 December, 2018



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.37	103.07	0.290%	0.395%	1.236%	-1.348%	1.55	15.87	15.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.16	106.61	0.520%	1.173%	1.068%	-0.211%	1.73	20.51	20.16