

Euronext Dublin - Daily Bond Index Report



Wednesday 12 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 12-Dec-2018	Previous Close Value 11-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.82	113.12	-0.263%	-0.23%	-0.26%	-2.59%	12.82%	6.66	6.59	0.99
All Bond Index (Return)	204.09	204.61	-0.251%	-0.14%	0.33%	-0.02%	104.09%	6.66	6.59	0.99
Under 3 Bond Index (Clean)	81.42	81.44	-0.023%	-0.14%	-0.95%	-4.62%	-18.58%	1.14	1.15	-0.50
Under 3 Bond Index (Return)	142.44	142.46	-0.011%	0.01%	-0.02%	-0.46%	42.44%	1.14	1.15	-0.50
Under 5 Bond Index (Clean)	95.17	95.25	-0.081%	-0.18%	-0.66%	-3.56%	-4.83%	2.11	2.11	-0.19
Under 5 Bond Index (Return)	168.33	168.44	-0.071%	-0.07%	0.04%	-0.25%	68.33%	2.11	2.11	-0.19
Under 10 Bond Index (Clean)	107.41	107.60	-0.181%	-0.26%	-0.40%	-2.93%	7.41%	4.08	4.06	0.38
Under 10 Bond Index (Return)	190.53	190.85	-0.170%	-0.16%	0.21%	-0.25%	90.53%	4.08	4.06	0.38
5 Plus Bond Index (Clean)	129.10	129.60	-0.387%	-0.26%	0.01%	-1.80%	29.10%	9.79	9.68	1.17
5 Plus Bond Index (Return)	233.11	233.99	-0.376%	-0.18%	0.51%	0.13%	133.11%	9.79	9.68	1.17
10 Plus Bond Index (Clean)	139.59	140.30	-0.507%	-0.12%	0.13%	-1.39%	39.59%	14.49	14.27	1.52
10 Plus Bond Index (Return)	262.26	263.57	-0.497%	-0.06%	0.63%	0.73%	162.26%	14.49	14.27	1.52

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	102.56	2.13	177	104.69	0.00	7,090	7,271	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.40	0.89	55	106.29	0.00	6,022	6,347	6401
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.73	2.93	238	109.66	0.00	10,613	11,327	11639
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.22	0.75	55	110.97	0.00	6,615	7,291	7340
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.01	0.60	272	103.60	0.00	6,828	7,033	7074
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.04	0.00	55	100.04	0.00	5,000	5,002	5002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.60	2.85	267	119.45	0.00	7,006	8,169	8369
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.59	2.51	269	119.10	0.00	8,031	9,364	9565
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.45	4.05	274	134.50	0.00	11,490	14,989	15455
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.56	0.58	211	103.14	0.00	11,319	11,608	11674
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.52	0.52	211	100.04	0.00	8,322	8,281	8325
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.11	1.39	211	114.50	0.00	9,402	10,634	10765
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	101.03	0.21	56	101.24	0.00	3,000	3,031	3037
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.36	0.85	239	99.21	0.00	4,000	3,934	3969
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.72	0.98	211	102.70	0.00	5,312	5,403	5456
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.10	1.63	297	106.73	0.00	8,596	9,035	9174

Euronext Dublin - Daily Bond Index Report



Wednesday 12 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 12-Dec-2018	Previous Index Price 11-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	102.56	102.58	-0.023%	-0.117%	-0.958%	-4.379%	-0.60	0.51	0.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.40	105.42	-0.020%	-0.171%	-1.266%	-5.543%	-0.47	0.84	0.85
IE0034074488	3407448	4.5 Treas Bnd 2020	106.73	106.75	-0.022%	-0.154%	-0.864%	-4.377%	-0.48	1.30	1.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.22	110.25	-0.028%	-0.121%	-0.819%	-4.489%	-0.50	1.80	1.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.01	103.15	-0.138%	-0.198%	-0.103%	-0.877%	-0.12	3.20	3.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.04	100.23	-0.196%	-0.249%	0.099%	0.155%	-0.01	3.84	3.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.60	116.82	-0.187%	-0.284%	-0.423%	-2.807%	0.01	3.94	3.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.59	116.90	-0.259%	-0.211%	-0.246%	-2.450%	0.22	4.83	4.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.45	130.74	-0.226%	-0.370%	-0.462%	-3.605%	0.45	5.41	5.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.56	102.88	-0.311%	-0.397%	0.251%	-0.363%	0.65	7.15	7.10
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.52	99.98	-0.465%	-0.432%	0.289%		0.95	9.02	8.94
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.11	113.60	-0.424%	-0.536%	-0.099%	-2.131%	1.17	10.09	9.98
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.03	101.49	-0.452%	-0.445%			1.26	11.36	11.22
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.36	98.84	-0.485%	-0.343%	0.308%		1.43	13.12	12.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.72	102.33	-0.601%	-0.314%	0.237%	-1.934%	1.59	15.84	15.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.10	105.71	-0.575%	0.712%	0.274%	-0.538%	1.76	20.48	20.12

Return Price Performance			Index Price 12-Dec-2018	Previous Index Price 11-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	104.69	104.71	-0.011%	0.023%	-0.085%	-4.473%	-0.60	0.51	0.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.29	106.29	-0.004%	0.012%	-5.376%	-5.729%	-0.47	0.84	0.85
IE0034074488	3407448	4.5 Treas Bnd 2020	109.66	109.68	-0.011%	-0.015%	-0.005%	-4.440%	-0.48	1.30	1.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.97	110.99	-0.016%	0.027%	-4.215%	-4.651%	-0.50	1.80	1.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.74	-0.135%	-0.172%	0.056%	-0.907%	-0.12	3.20	3.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.04	100.23	-0.196%	-0.249%	0.099%	0.155%	-0.01	3.84	3.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.45	119.66	-0.174%	-0.171%	0.256%	-2.885%	0.01	3.94	3.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.10	119.39	-0.245%	-0.113%	0.347%	-2.526%	0.22	4.83	4.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.50	134.78	-0.208%	-0.228%	0.376%	-3.673%	0.45	5.41	5.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.14	103.45	-0.306%	-0.363%	0.450%	-0.407%	0.65	7.15	7.10
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.04	100.50	-0.461%	-0.401%	0.474%		0.95	9.02	8.94
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.50	114.98	-0.414%	-0.461%	0.334%	-2.199%	1.17	10.09	9.98
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.24	101.69	-0.447%	-0.401%			1.26	11.36	11.22
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.21	99.69	-0.477%	-0.297%	0.577%		1.43	13.12	12.93

Euronext Dublin - Daily Bond Index Report

Wednesday 12 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	102.70	103.31	-0.590%	-0.256%	0.579%	-1.989%	1.59	15.84	15.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.73	107.33	-0.562%	0.763%	0.658%	-0.616%	1.76	20.48	20.12