

Euronext Dublin - Daily Bond Index Report

Tuesday 18 December, 2018



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

Bond Indices Performance

Index	Close Value 2018-12-18	Previous Close Value 2018-12-17	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.89	112.67	0.193%	-0.17%	-0.20%	-2.53%	12.89%	6.64	6.58	0.98
All Bond Index (Return)	204.30	203.90	0.198%	-0.03%	0.43%	0.08%	104.30%	6.64	6.58	0.98
Under 3 Bond Index (Clean)	81.35	81.36	-0.010%	-0.22%	-1.04%	-4.70%	-18.65%	1.13	1.13	-0.50
Under 3 Bond Index (Return)	142.43	142.43	0.004%	0.00%	-0.03%	-0.47%	42.43%	1.13	1.13	-0.50
Under 5 Bond Index (Clean)	95.18	95.15	0.030%	-0.17%	-0.65%	-3.55%	-4.82%	2.10	2.10	-0.23
Under 5 Bond Index (Return)	168.44	168.38	0.040%	0.00%	0.11%	-0.18%	68.44%	2.10	2.10	-0.23
Under 10 Bond Index (Clean)	107.51	107.40	0.107%	-0.16%	-0.30%	-2.83%	7.51%	4.06	4.05	0.34
Under 10 Bond Index (Return)	190.80	190.59	0.113%	-0.02%	0.36%	-0.10%	90.80%	4.06	4.05	0.34
5 Plus Bond Index (Clean)	129.21	128.82	0.305%	-0.17%	0.10%	-1.71%	29.21%	9.76	9.65	1.16
5 Plus Bond Index (Return)	233.40	232.69	0.306%	-0.06%	0.64%	0.25%	133.40%	9.76	9.65	1.16
10 Plus Bond Index (Clean)	139.51	138.88	0.454%	-0.18%	0.07%	-1.45%	39.51%	14.47	14.25	1.52
10 Plus Bond Index (Return)	262.18	261.00	0.453%	-0.09%	0.60%	0.70%	162.18%	14.47	14.25	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	4.40 per cent Treasury Bond 2019	2019-06-18	4.40	Annual	102.49	2.21	183	104.70	0.00	7,090	7,267	7423
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	2019-10-18	5.90	Annual	105.28	0.99	61	106.27	0.00	6,022	6,341	6400
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	2020-04-18	4.50	Annual	106.66	3.01	244	109.67	0.00	10,613	11,320	11639
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	2020-10-18	5.00	Annual	110.11	0.84	61	110.95	0.00	6,615	7,283	7339
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	2022-03-15	0.80	Annual	103.19	0.61	278	103.80	0.00	6,828	7,046	7087
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	2022-10-18	0.00	Annual	100.26	0.00	61	100.26	0.00	5,000	5,013	5013
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	2023-03-20	3.90	Annual	116.75	2.92	273	119.66	0.00	7,006	8,179	8383
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	2024-03-18	3.40	Annual	116.76	2.56	275	119.32	0.00	8,031	9,377	9582
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	2025-03-13	5.40	Annual	130.68	4.14	280	134.82	0.00	11,490	15,015	15491
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	2026-05-15	1.00	Annual	102.78	0.60	217	103.38	0.00	11,319	11,634	11701
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	2028-05-15	0.90	Annual	99.79	0.54	217	100.32	0.00	8,322	8,304	8348
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	2030-05-15	2.40	Annual	113.15	1.43	217	114.57	0.00	9,402	10,638	10772
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	2031-03-18	1.35	Annual	101.15	0.23	62	101.38	0.00	3,000	3,035	3041
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	2033-05-15	1.30	Annual	98.38	0.87	245	99.26	0.00	4,000	3,935	3970
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	2037-05-15	1.70	Annual	101.66	1.01	217	102.67	0.00	5,312	5,400	5454
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	2045-02-18	2.00	Annual	104.82	1.66	303	106.48	0.00	8,596	9,010	9153

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 2018-12-18	Previous Index Price 2018-12-17	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	102.49	102.50	-0.011%	-0.182%	-1.023%	-4.442%	-0.63	0.49	0.50
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.28	105.31	-0.026%	-0.278%	-1.371%	-5.643%	-0.46	0.83	0.83
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.66	106.67	-0.007%	-0.219%	-0.928%	-4.438%	-0.49	1.29	1.29
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.11	110.11	0.003%	-0.220%	-0.917%	-4.583%	-0.49	1.78	1.79
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.19	103.11	0.077%	-0.019%	0.076%	-0.700%	-0.18	3.19	3.19
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.26	100.17	0.092%	-0.028%	0.321%	0.377%	-0.07	3.83	3.83
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.75	116.62	0.111%	-0.158%	-0.297%	-2.684%	-0.04	3.92	3.92
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.76	116.65	0.093%	-0.073%	-0.107%	-2.314%	0.18	4.82	4.81
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.68	130.46	0.166%	-0.194%	-0.286%	-3.434%	0.40	5.39	5.37
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	102.78	102.54	0.236%	-0.180%	0.470%	-0.146%	0.61	7.13	7.09
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	99.79	99.46	0.324%	-0.162%	0.561%		0.92	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	113.15	112.84	0.273%	-0.506%	-0.069%	-2.102%	1.16	10.08	9.96
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.15	100.77	0.379%	-0.325%			1.25	11.34	11.20
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	98.38	98.02	0.366%	-0.323%	0.328%		1.43	13.10	12.91
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	101.66	101.18	0.474%	-0.369%	0.181%	-1.989%	1.60	15.82	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	104.82	104.07	0.719%	0.444%	0.007%	-0.803%	1.77	20.45	20.10

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 2018-12-18	Previous Index Price 2018-12-17	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.70	104.70	0.002%	0.029%	-0.079%	-4.467%	-0.63	0.49	0.50
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.27	106.28	-0.009%	-0.002%	-5.390%	-5.742%	-0.46	0.83	0.83
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.67	109.67	0.004%	-0.011%	-0.001%	-4.435%	-0.49	1.29	1.29
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.95	110.93	0.015%	0.004%	-4.237%	-4.673%	-0.49	1.78	1.79
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.80	103.72	0.078%	0.018%	0.246%	-0.718%	-0.18	3.19	3.19
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.26	100.17	0.092%	-0.028%	0.321%	0.377%	-0.07	3.83	3.83
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.66	119.52	0.118%	0.006%	0.434%	-2.713%	-0.04	3.92	3.92
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.32	119.20	0.100%	0.070%	0.531%	-2.347%	0.18	4.82	4.81
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.82	134.59	0.171%	0.009%	0.614%	-3.445%	0.40	5.39	5.37
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.38	103.13	0.237%	-0.131%	0.684%	-0.175%	0.61	7.13	7.09
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.32	100.00	0.324%	-0.117%	0.760%		0.92	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.57	114.26	0.276%	-0.396%	0.399%	-2.136%	1.16	10.08	9.96
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.38	101.00	0.381%	-0.260%			1.25	11.34	11.20
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.26	98.89	0.367%	-0.255%	0.619%		1.43	13.10	12.91

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.67	102.19	0.475%	-0.285%	0.550%	-2.016%	1.60	15.82	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.48	105.73	0.712%	0.530%	0.425%	-0.846%	1.77	20.45	20.10