

# Euronext Dublin - Daily Bond Index Report

Monday 31 December, 2018



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

## Bond Indices Performance

Index	Close Value 31-Dec-2018	Previous Close Value 28-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.02	113.02	0.000%	-0.05%	-0.08%	-2.42%	13.02%	6.62	6.56	0.95
All Bond Index (Return)	204.68	204.68	0.000%	0.15%	0.61%	0.27%	104.68%	6.62	6.56	0.95
Under 3 Bond Index (Clean)	81.21	81.21	0.000%	-0.40%	-1.21%	-4.87%	-18.80%	1.09	1.10	-0.50
Under 3 Bond Index (Return)	142.36	142.36	0.000%	-0.05%	-0.08%	-0.52%	42.36%	1.09	1.10	-0.50
Under 5 Bond Index (Clean)	95.09	95.09	0.000%	-0.27%	-0.75%	-3.64%	-4.91%	2.06	2.07	-0.24
Under 5 Bond Index (Return)	168.44	168.44	0.000%	0.00%	0.11%	-0.19%	68.44%	2.06	2.07	-0.24
Under 10 Bond Index (Clean)	107.52	107.52	0.000%	-0.16%	-0.30%	-2.83%	7.52%	4.04	4.02	0.32
Under 10 Bond Index (Return)	190.96	190.96	0.000%	0.07%	0.44%	-0.02%	90.96%	4.04	4.02	0.32
5 Plus Bond Index (Clean)	129.55	129.55	0.000%	0.09%	0.36%	-1.46%	29.55%	9.74	9.64	1.13
5 Plus Bond Index (Return)	234.13	234.13	0.000%	0.25%	0.95%	0.57%	134.13%	9.74	9.64	1.13
10 Plus Bond Index (Clean)	140.13	140.13	0.000%	0.27%	0.51%	-1.01%	40.13%	14.45	14.23	1.49
10 Plus Bond Index (Return)	263.46	263.46	0.000%	0.40%	1.09%	1.19%	163.46%	14.45	14.23	1.49

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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	102.32	2.33	193	104.65	0.00	7,080	7,244	7409
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	105.06	1.15	71	106.20	0.00	6,022	6,327	6396
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.47	3.13	254	109.60	0.00	10,613	11,299	11632
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.95	0.97	71	110.92	0.00	6,515	7,163	7226
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.25	0.63	288	103.88	0.00	6,828	7,050	7093
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.38	0.00	71	100.38	0.00	5,100	5,120	5120
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.67	3.02	283	119.70	0.00	7,006	8,174	8386
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.85	2.66	285	119.51	0.00	8,031	9,384	9598
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.68	4.29	290	134.97	0.00	11,490	15,015	15508
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.01	0.62	227	103.63	0.00	11,319	11,659	11730
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.05	0.56	227	100.61	0.00	8,322	8,326	8373
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	113.49	1.49	227	114.98	0.00	9,402	10,670	10810
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.52	0.27	72	101.78	0.00	3,000	3,045	3053
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	98.81	0.91	255	99.72	0.00	4,000	3,952	3989
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.00	1.06	227	103.06	0.00	5,322	5,429	5485
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	105.57	1.72	313	107.28	0.00	8,596	9,075	9222



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## Bond Index Constituent

Clean Price Performance			Index Price 31-Dec-2018	Previous Index Price 28-Dec-2018	% 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	102.32	102.32	0.000%	-0.353%	-1.192%	-4.605%	-0.64	0.46	0.46
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.06	105.06	0.000%	-0.493%	-1.584%	-5.848%	-0.46	0.79	0.80
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.47	106.47	0.000%	-0.401%	-1.109%	-4.613%	-0.48	1.25	1.26
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.95	109.95	0.000%	-0.365%	-1.061%	-4.722%	-0.51	1.75	1.76
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.25	103.25	0.000%	0.041%	0.136%	-0.640%	-0.21	3.15	3.16
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.38	100.38	0.000%	0.099%	0.448%	0.505%	-0.10	3.79	3.80
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.67	116.67	0.000%	-0.220%	-0.359%	-2.744%	-0.05	3.89	3.89
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.85	116.85	0.000%	0.011%	-0.023%	-2.232%	0.15	4.78	4.77
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.68	130.68	0.000%	-0.194%	-0.286%	-3.434%	0.38	5.36	5.34
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.01	103.01	0.000%	0.040%	0.691%	0.074%	0.58	7.10	7.06
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.05	100.05	0.000%	0.106%	0.831%		0.89	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	113.49	113.49	0.000%	-0.205%	0.233%	-1.806%	1.13	10.04	9.93
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.52	101.52	0.000%	0.031%			1.22	11.31	11.18
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	98.81	98.81	0.000%	0.112%	0.767%		1.39	13.07	12.89
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.00	102.00	0.000%	-0.034%	0.518%	-1.659%	1.57	15.79	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	105.57	105.57	0.000%	1.159%	0.719%	-0.096%	1.73	20.44	20.09

Return Price Performance			Index Price 31-Dec-2018	Previous Index Price 28-Dec-2018	% 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	104.65	104.65	0.000%	-0.023%	-0.131%	-4.517%	-0.64	0.46	0.46
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.20	106.20	0.000%	-0.064%	-5.449%	-5.801%	-0.46	0.79	0.80
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.60	109.60	0.000%	-0.076%	-0.066%	-4.497%	-0.48	1.25	1.26
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.92	110.92	0.000%	-0.017%	-4.257%	-4.693%	-0.51	1.75	1.76
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.88	103.88	0.000%	0.099%	0.327%	-0.638%	-0.21	3.15	3.16
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.38	100.38	0.000%	0.099%	0.448%	0.505%	-0.10	3.79	3.80
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.70	119.70	0.000%	0.035%	0.463%	-2.685%	-0.05	3.89	3.89
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.51	119.51	0.000%	0.229%	0.691%	-2.192%	0.15	4.78	4.77
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.97	134.97	0.000%	0.119%	0.725%	-3.339%	0.38	5.36	5.34
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.63	103.63	0.000%	0.114%	0.931%	0.070%	0.58	7.10	7.06
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.61	100.61	0.000%	0.174%	1.055%		0.89	8.97	8.89
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.98	114.98	0.000%	-0.043%	0.755%	-1.789%	1.13	10.04	9.93
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.78	101.78	0.000%	0.132%			1.22	11.31	11.18
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.72	99.72	0.000%	0.212%	1.091%		1.39	13.07	12.89

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.06	103.06	0.000%	0.092%	0.930%	-1.646%	1.57	15.79	15.55
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.28	107.28	0.000%	1.287%	1.182%	-0.099%	1.73	20.44	20.09