

Euronext Dublin - Weekly Bond Index Report

Friday 14 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 14-Dec-2018	Week to Date 7-Dec-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	112.78	-0.27%	-0.27%	-0.30%	-2.62%	12.78%	6.64	6.57	0.99
All Bond Index (Return)	204.04	-0.22%	-0.16%	0.30%	-0.05%	104.04%	6.64	6.57	0.99
Under 3 Bond Index (Clean)	81.38	-0.10%	-0.19%	-1.00%	-4.67%	-18.62%	1.13	1.14	-0.50
Under 3 Bond Index (Return)	142.40	-0.01%	-0.02%	-0.05%	-0.49%	42.40%	1.13	1.14	-0.50
Under 5 Bond Index (Clean)	95.17	-0.11%	-0.18%	-0.66%	-3.56%	-4.83%	2.10	2.10	-0.21
Under 5 Bond Index (Return)	168.37	-0.04%	-0.04%	0.07%	-0.23%	68.37%	2.10	2.10	-0.21
Under 10 Bond Index (Clean)	107.46	-0.16%	-0.21%	-0.35%	-2.88%	7.46%	4.07	4.05	0.36
Under 10 Bond Index (Return)	190.65	-0.10%	-0.10%	0.28%	-0.18%	90.65%	4.07	4.05	0.36
5 Plus Bond Index (Clean)	129.01	-0.39%	-0.33%	-0.06%	-1.87%	29.01%	9.76	9.65	1.17
5 Plus Bond Index (Return)	232.97	-0.34%	-0.24%	0.45%	0.07%	132.97%	9.76	9.65	1.17
10 Plus Bond Index (Clean)	139.16	-0.63%	-0.43%	-0.18%	-1.70%	39.16%	14.46	14.24	1.54
10 Plus Bond Index (Return)	261.48	-0.59%	-0.35%	0.33%	0.43%	161.48%	14.46	14.24	1.54

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Bond Index 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	102.52	2.16	179	104.68	0.00	7,090	7,268	7421
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.33	0.92	57	106.25	0.00	6,022	6,343	6399
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.69	2.96	240	109.65	0.00	10,613	11,323	11637
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.14	0.78	57	110.93	0.00	6,615	7,286	7337
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.10	0.60	274	103.70	0.00	6,828	7,039	7080
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.18	0.00	57	100.18	0.00	5,000	5,009	5009
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.68	2.87	269	119.56	0.00	7,006	8,175	8376
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.76	2.52	271	119.28	0.00	8,031	9,377	9579
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.57	4.08	276	134.65	0.00	11,490	15,003	15472
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.66	0.58	213	103.24	0.00	11,319	11,620	11686
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.59	0.53	213	100.11	0.00	8,322	8,288	8331
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.02	1.40	213	114.42	0.00	9,402	10,626	10757
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.95	0.22	58	101.16	0.00	3,000	3,028	3035
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.20	0.86	241	99.06	0.00	4,000	3,928	3962
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.40	0.99	213	102.39	0.00	5,312	5,386	5439
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.35	1.64	299	105.99	0.00	8,596	8,970	9111

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Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 14-Dec-2018	Week to Date 7-Dec-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.52	-0.09%	-0.16%	-1.00%	-4.42%	-0.62	0.50	0.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.33	-0.12%	-0.24%	-1.33%	-5.60%	-0.47	0.83	0.84
IE0034074488	3407448	4.5 Treas Bnd 2020	106.69	-0.09%	-0.19%	-0.90%	-4.41%	-0.49	1.29	1.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.14	-0.10%	-0.19%	-0.89%	-4.55%	-0.50	1.79	1.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.10	-0.11%	-0.11%	-0.01%	-0.79%	-0.15	3.19	3.20
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.18	-0.07%	-0.10%	0.24%	0.30%	-0.05	3.83	3.84
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	116.68	-0.16%	-0.21%	-0.35%	-2.74%	-0.02	3.93	3.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.76	-0.12%	-0.07%	-0.11%	-2.31%	0.19	4.82	4.81
IE00B4TVOD44	B4TVOD4	5.4 Treas Bnd 2025	130.57	-0.18%	-0.28%	-0.37%	-3.51%	0.42	5.40	5.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.66	-0.26%	-0.30%	0.35%	-0.27%	0.63	7.14	7.09
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.59	-0.33%	-0.36%	0.36%		0.95	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.02	-0.49%	-0.62%	-0.18%	-2.21%	1.17	10.08	9.96
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.95	-0.49%	-0.53%			1.27	11.35	11.21
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.20	-0.47%	-0.51%	0.14%		1.44	13.10	12.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.40	-0.79%	-0.63%	-0.08%	-2.24%	1.61	15.82	15.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.35	-0.81%	-0.01%	-0.44%	-1.25%	1.79	20.44	20.08

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 14-Dec-2018	Week to Date 7-Dec-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.68	0.00%	0.01%	-0.10%	-4.49%	-0.62	0.50	0.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.25	-0.02%	-0.02%	-5.41%	-5.76%	-0.47	0.83	0.84
IE0034074488	3407448	4.5 Treas Bnd 2020	109.65	-0.01%	-0.03%	-0.02%	-4.45%	-0.49	1.29	1.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.93	-0.01%	-0.02%	-4.26%	-4.69%	-0.50	1.79	1.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	-0.09%	-0.08%	0.15%	-0.81%	-0.15	3.19	3.20
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.18	-0.07%	-0.10%	0.24%	0.30%	-0.05	3.83	3.84
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.56	-0.10%	-0.08%	0.34%	-2.80%	-0.02	3.93	3.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.28	-0.07%	0.04%	0.50%	-2.38%	0.19	4.82	4.81
IE00B4TVOD44	B4TVOD4	5.4 Treas Bnd 2025	134.65	-0.10%	-0.11%	0.49%	-3.56%	0.42	5.40	5.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.24	-0.24%	-0.26%	0.55%	-0.31%	0.63	7.14	7.09
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	100.11	-0.31%	-0.32%	0.55%		0.95	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.42	-0.44%	-0.53%	0.26%	-2.27%	1.17	10.08	9.96

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IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.16	-0.47%	-0.48%			1.27	11.35	11.21
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.06	-0.44%	-0.46%	0.42%		1.44	13.10	12.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.39	-0.75%	-0.56%	0.28%	-2.28%	1.61	15.82	15.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.99	-0.77%	0.07%	-0.04%	-1.30%	1.79	20.44	20.08

