

# Euronext Dublin - Daily Bond Index Report

Tuesday 6 November, 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 06-Nov-2018	Previous Close Value 05-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.71	112.74	-0.025%	-0.35%	-0.35%	-2.68%	12.71%	6.72	6.65	1.03
All Bond Index (Return)	203.36	203.39	-0.017%	-0.30%	-0.04%	-0.38%	103.36%	6.72	6.65	1.03
Under 3 Bond Index (Clean)	81.82	81.83	-0.011%	-0.07%	-0.47%	-4.15%	-18.18%	1.25	1.25	-0.49
Under 3 Bond Index (Return)	142.49	142.49	0.001%	0.00%	0.02%	-0.43%	42.49%	1.25	1.25	-0.49
Under 5 Bond Index (Clean)	95.47	95.49	-0.016%	-0.12%	-0.35%	-3.25%	-4.53%	2.19	2.19	-0.18
Under 5 Bond Index (Return)	168.29	168.30	-0.006%	-0.07%	0.02%	-0.27%	68.29%	2.19	2.19	-0.18
Under 10 Bond Index (Clean)	107.53	107.54	-0.009%	-0.21%	-0.29%	-2.82%	7.53%	4.15	4.13	0.41
Under 10 Bond Index (Return)	190.19	190.19	-0.001%	-0.16%	0.03%	-0.42%	90.19%	4.15	4.13	0.41
5 Plus Bond Index (Clean)	128.60	128.64	-0.031%	-0.51%	-0.37%	-2.18%	28.60%	9.86	9.74	1.22
5 Plus Bond Index (Return)	231.73	231.79	-0.024%	-0.47%	-0.08%	-0.47%	131.73%	9.86	9.74	1.22
10 Plus Bond Index (Clean)	138.55	138.65	-0.070%	-0.77%	-0.62%	-2.13%	38.55%	14.55	14.33	1.57
10 Plus Bond Index (Return)	259.87	260.04	-0.064%	-0.73%	-0.29%	-0.19%	159.87%	14.55	14.33	1.57

## 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	103.02	1.70	141	104.72	0.00	7,090	7,304	7425
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.04	0.31	19	106.35	0.00	6,022	6,386	6405
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.23	2.49	202	109.72	0.00	10,613	11,381	11645
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.72	0.26	19	110.98	0.00	6,755	7,479	7497
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.05	0.52	236	103.56	0.00	6,828	7,036	7071
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.95	0.00	19	99.95	0.00	5,000	4,997	4997
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.75	2.47	231	119.22	0.00	6,583	7,686	7848
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.57	2.17	233	118.74	0.00	8,031	9,362	9536
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.63	3.52	238	134.15	0.00	11,490	15,010	15415
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.23	0.48	175	102.71	0.00	11,319	11,571	11625
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.05	0.43	175	99.49	0.00	7,862	7,787	7821
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.62	1.15	175	113.77	0.00	9,402	10,588	10696
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.26	0.07	20	100.33	0.00	3,000	3,008	3010
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.69	0.72	203	98.41	0.00	4,000	3,908	3936
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.92	0.82	175	101.73	0.00	5,292	5,341	5384
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.94	1.43	261	105.37	0.00	8,546	8,883	9005



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Nov-2018	Previous Index Price 05-Nov-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.02	103.03	-0.010%	-0.061%	-0.513%	-3.949%	-0.54	0.61	0.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.04	106.07	-0.028%	-0.110%	-0.664%	-4.968%	-0.48	0.94	0.95
IE0034074488	3407448	4.5 Treas Bnd 2020	107.23	107.23	0.001%	-0.050%	-0.398%	-3.928%	-0.49	1.40	1.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.72	110.74	-0.016%	-0.090%	-0.366%	-4.053%	-0.48	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.05	103.06	-0.010%	-0.134%	-0.064%	-0.838%	-0.11	3.30	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.95	99.97	-0.016%	-0.177%	0.013%	0.069%	0.01	3.94	3.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.75	116.79	-0.038%	-0.285%	-0.295%	-2.682%	0.06	4.04	4.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.57	116.57	-0.002%	-0.311%	-0.265%	-2.469%	0.28	4.93	4.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.63	130.63	0.000%	-0.244%	-0.320%	-3.466%	0.48	5.51	5.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.23	102.24	-0.013%	-0.322%	-0.073%	-0.686%	0.70	7.25	7.20
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.05	99.05	0.008%	-0.470%	-0.176%		1.01	9.12	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.62	112.69	-0.063%	-0.594%	-0.533%	-2.557%	1.22	10.19	10.06
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.26	100.24	0.015%	-0.547%			1.33	11.45	11.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.69	97.72	-0.034%	-0.645%	-0.378%		1.48	13.21	13.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.92	100.98	-0.061%	-0.847%	-0.551%	-2.705%	1.64	15.93	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.94	104.08	-0.129%	-1.058%	-0.831%	-1.633%	1.81	20.54	20.17

Return Price Performance			Index Price 06-Nov-2018	Previous Index Price 05-Nov-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.72	104.72	0.003%	0.010%	-0.058%	-4.447%	-0.54	0.61	0.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.35	106.36	-0.012%	-0.019%	-5.323%	-5.676%	-0.48	0.94	0.95
IE0034074488	3407448	4.5 Treas Bnd 2020	109.72	109.71	0.012%	0.018%	0.047%	-4.390%	-0.49	1.40	1.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.98	110.99	-0.005%	-0.016%	-4.206%	-4.642%	-0.48	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.56	103.57	-0.008%	-0.121%	0.018%	-0.944%	-0.11	3.30	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.95	99.97	-0.016%	-0.177%	0.013%	0.069%	0.01	3.94	3.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.22	119.25	-0.029%	-0.226%	0.059%	-3.076%	0.06	4.04	4.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.74	118.73	0.006%	-0.260%	0.045%	-2.819%	0.28	4.93	4.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.15	134.14	0.011%	-0.172%	0.118%	-3.921%	0.48	5.51	5.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.71	102.72	-0.010%	-0.305%	0.030%	-0.823%	0.70	7.25	7.20
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.49	99.48	0.011%	-0.453%	-0.078%		1.01	9.12	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.77	113.84	-0.056%	-0.553%	-0.304%	-2.821%	1.22	10.19	10.06
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.33	100.31	0.019%	-0.524%			1.33	11.45	11.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.41	98.44	-0.029%	-0.619%	-0.235%		1.48	13.21	13.02

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.73	101.79	-0.056%	-0.813%	-0.369%	-2.913%	1.64	15.93	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.37	105.50	-0.121%	-1.013%	-0.620%	-1.877%	1.81	20.54	20.17