

# Euronext Dublin - Daily Bond Index Report

Thursday 8 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 08-Nov-2018	Previous Close Value 07-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.74	112.73	0.004%	-0.33%	-0.33%	-2.66%	12.74%	6.72	6.65	1.02
All Bond Index (Return)	203.44	203.41	0.011%	-0.26%	0.00%	-0.34%	103.44%	6.72	6.65	1.02
Under 3 Bond Index (Clean)	81.79	81.81	-0.022%	-0.10%	-0.50%	-4.18%	-18.21%	1.24	1.24	-0.51
Under 3 Bond Index (Return)	142.49	142.50	-0.009%	0.00%	0.01%	-0.43%	42.49%	1.24	1.24	-0.51
Under 5 Bond Index (Clean)	95.47	95.46	0.006%	-0.13%	-0.35%	-3.26%	-4.53%	2.18	2.18	-0.19
Under 5 Bond Index (Return)	168.31	168.29	0.015%	-0.05%	0.03%	-0.26%	68.31%	2.18	2.18	-0.19
Under 10 Bond Index (Clean)	107.53	107.51	0.013%	-0.21%	-0.29%	-2.82%	7.53%	4.13	4.12	0.40
Under 10 Bond Index (Return)	190.22	190.18	0.021%	-0.15%	0.05%	-0.41%	90.22%	4.13	4.12	0.40
5 Plus Bond Index (Clean)	128.66	128.66	0.002%	-0.46%	-0.33%	-2.14%	28.66%	9.85	9.74	1.21
5 Plus Bond Index (Return)	231.86	231.84	0.009%	-0.41%	-0.03%	-0.41%	131.86%	9.85	9.74	1.21
10 Plus Bond Index (Clean)	138.70	138.73	-0.024%	-0.67%	-0.51%	-2.02%	38.70%	14.55	14.32	1.56
10 Plus Bond Index (Return)	260.16	260.21	-0.018%	-0.62%	-0.18%	-0.07%	160.16%	14.55	14.32	1.56

## 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	103.01	1.72	143	104.74	0.00	7,090	7,303	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.98	0.34	21	106.32	0.00	6,022	6,382	6403
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.22	2.52	204	109.74	0.00	10,613	11,380	11647
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.67	0.29	21	110.95	0.00	6,755	7,475	7495
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.08	0.52	238	103.60	0.00	6,828	7,038	7074
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.01	0.00	21	100.01	0.00	5,000	5,001	5001
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.76	2.49	233	119.25	0.00	6,933	7,687	7851
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.63	2.19	235	118.82	0.00	8,031	9,366	9542
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.58	3.55	240	134.13	0.00	11,490	15,004	15412
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.22	0.49	177	102.70	0.00	11,319	11,570	11625
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.11	0.44	177	99.54	0.00	8,262	7,792	7826
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.64	1.16	177	113.80	0.00	9,402	10,590	10699
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.30	0.08	22	100.38	0.00	3,000	3,009	3011
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.79	0.73	205	98.52	0.00	4,000	3,912	3941
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.03	0.82	177	101.86	0.00	5,292	5,347	5390
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.18	1.44	263	105.62	0.00	8,546	8,903	9026



# Euronext Dublin - Daily Bond Index Report

Thursday 8 November, 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 08-Nov-2018	Previous Index Price 07-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	103.01	103.01	0.000%	-0.071%	-0.522%	-3.959%	-0.61	0.60	0.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.98	106.03	-0.044%	-0.167%	-0.720%	-5.021%	-0.49	0.93	0.94
IE0034074488	3407448	4.5 Treas Bnd 2020	107.22	107.25	-0.020%	-0.057%	-0.405%	-3.934%	-0.52	1.39	1.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.67	110.70	-0.027%	-0.142%	-0.418%	-4.102%	-0.48	1.89	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.08	103.03	0.052%	-0.102%	-0.032%	-0.806%	-0.12	3.29	3.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	99.95	0.065%	-0.112%	0.078%	0.134%	0.00	3.93	3.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.76	116.71	0.041%	-0.273%	-0.284%	-2.671%	0.04	4.02	4.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.63	116.56	0.055%	-0.264%	-0.218%	-2.423%	0.26	4.92	4.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.58	130.60	-0.018%	-0.289%	-0.364%	-3.509%	0.48	5.50	5.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.22	102.20	0.013%	-0.332%	-0.083%	-0.696%	0.70	7.24	7.19
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.11	99.04	0.070%	-0.416%	-0.122%		1.00	9.11	9.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.64	112.64	0.001%	-0.580%	-0.519%	-2.543%	1.22	10.18	10.05
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.30	100.30	0.000%	-0.510%			1.32	11.44	11.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.79	97.77	0.025%	-0.539%	-0.272%		1.47	13.20	13.01
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.03	101.06	-0.028%	-0.735%	-0.439%	-2.595%	1.64	15.92	15.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.18	104.26	-0.080%	-0.833%	-0.606%	-1.410%	1.80	20.53	20.17

Return Price Performance			Index Price 08-Nov-2018	Previous Index Price 07-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	104.74	104.72	0.011%	0.023%	-0.045%	-4.435%	-0.61	0.60	0.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.32	106.35	-0.029%	-0.045%	-5.348%	-5.701%	-0.49	0.93	0.94
IE0034074488	3407448	4.5 Treas Bnd 2020	109.74	109.75	-0.008%	0.035%	0.063%	-4.374%	-0.52	1.39	1.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.95	110.97	-0.014%	-0.042%	-4.231%	-4.667%	-0.48	1.89	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.55	0.055%	-0.084%	0.055%	-0.908%	-0.12	3.29	3.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	99.95	0.065%	-0.112%	0.078%	0.134%	0.00	3.93	3.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.25	119.19	0.050%	-0.196%	0.089%	-3.047%	0.04	4.02	4.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.82	118.74	0.061%	-0.197%	0.107%	-2.759%	0.26	4.92	4.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.13	134.13	-0.006%	-0.193%	0.097%	-3.941%	0.48	5.50	5.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.70	102.69	0.016%	-0.309%	0.026%	-0.827%	0.70	7.24	7.19
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.54	99.47	0.071%	-0.395%	-0.020%		1.00	9.11	9.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.80	113.79	0.007%	-0.528%	-0.279%	-2.796%	1.22	10.18	10.05
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.38	100.37	0.003%	-0.481%			1.32	11.44	11.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.52	98.50	0.027%	-0.507%	-0.123%		1.47	13.20	13.01

# Euronext Dublin - Daily Bond Index Report

Thursday 8 November, 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	101.86	101.88	-0.023%	-0.693%	-0.249%	-2.795%	1.64	15.92	15.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.62	105.70	-0.073%	-0.781%	-0.387%	-1.647%	1.80	20.53	20.17