

# Euronext Dublin - Daily Bond Index Report

Tuesday 13 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 13-Nov-2018	Previous Close Value 12-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.86	112.96	-0.092%	-0.22%	-0.22%	-2.55%	12.86%	6.71	6.65	1.00
All Bond Index (Return)	203.73	203.90	-0.083%	-0.12%	0.15%	-0.20%	103.73%	6.71	6.65	1.00
Under 3 Bond Index (Clean)	81.77	81.79	-0.022%	-0.13%	-0.53%	-4.21%	-18.23%	1.23	1.23	-0.52
Under 3 Bond Index (Return)	142.53	142.55	-0.010%	0.03%	0.04%	-0.40%	42.53%	1.23	1.23	-0.52
Under 5 Bond Index (Clean)	95.47	95.50	-0.034%	-0.13%	-0.35%	-3.26%	-4.53%	2.19	2.19	-0.20
Under 5 Bond Index (Return)	168.39	168.43	-0.024%	0.00%	0.08%	-0.21%	68.39%	2.19	2.19	-0.20
Under 10 Bond Index (Clean)	107.58	107.65	-0.059%	-0.16%	-0.24%	-2.77%	7.58%	4.15	4.13	0.39
Under 10 Bond Index (Return)	190.39	190.49	-0.049%	-0.06%	0.14%	-0.32%	90.39%	4.15	4.13	0.39
5 Plus Bond Index (Clean)	128.89	129.07	-0.132%	-0.28%	-0.15%	-1.96%	28.89%	9.85	9.73	1.19
5 Plus Bond Index (Return)	232.35	232.64	-0.125%	-0.20%	0.18%	-0.20%	132.35%	9.85	9.73	1.19
10 Plus Bond Index (Clean)	139.08	139.35	-0.194%	-0.39%	-0.23%	-1.75%	39.08%	14.54	14.32	1.54
10 Plus Bond Index (Return)	260.95	261.44	-0.187%	-0.32%	0.12%	0.23%	160.95%	14.54	14.32	1.54

## 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	102.96	1.78	148	104.75	0.00	7,090	7,300	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.94	0.42	26	106.36	0.00	6,022	6,380	6405
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.19	2.58	209	109.77	0.00	10,613	11,376	11650
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.66	0.36	26	111.01	0.00	6,695	7,475	7499
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.15	0.53	243	103.68	0.00	6,828	7,042	7079
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.09	0.00	26	100.09	0.00	5,000	5,004	5004
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.81	2.54	238	119.35	0.00	6,986	8,160	8338
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.71	2.24	240	118.95	0.00	8,031	9,373	9553
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.59	3.63	245	134.22	0.00	11,490	15,006	15422
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.41	0.50	182	102.90	0.00	11,319	11,591	11647
IE00BDHDPRA4	BDHDPRA	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.34	0.45	182	99.79	0.00	8,322	8,267	8304
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.88	1.20	182	114.07	0.00	9,402	10,612	10725
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.64	0.10	27	100.74	0.00	3,000	3,019	3022
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.13	0.75	210	98.87	0.00	4,000	3,925	3955
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.40	0.85	182	102.25	0.00	5,312	5,366	5411
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.45	1.47	268	105.92	0.00	8,566	8,927	9052



# Euronext Dublin - Daily Bond Index Report

Tuesday 13 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 13-Nov-2018	Previous Index Price 12-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	102.96	102.98	-0.021%	-0.119%	-0.571%	-4.005%	-0.60	0.59	0.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.94	105.96	-0.020%	-0.207%	-0.761%	-5.060%	-0.50	0.92	0.93
IE0034074488	3407448	4.5 Treas Bnd 2020	107.19	107.21	-0.020%	-0.090%	-0.438%	-3.966%	-0.52	1.38	1.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.66	110.69	-0.031%	-0.148%	-0.424%	-4.108%	-0.50	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.15	103.21	-0.058%	-0.039%	0.031%	-0.744%	-0.14	3.28	3.29
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.09	100.14	-0.046%	-0.037%	0.153%	0.209%	-0.02	3.92	3.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.81	116.86	-0.049%	-0.236%	-0.246%	-2.634%	0.03	4.02	4.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.71	116.78	-0.059%	-0.192%	-0.145%	-2.352%	0.24	4.91	4.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.59	130.72	-0.094%	-0.275%	-0.350%	-3.496%	0.48	5.49	5.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.41	102.49	-0.079%	-0.148%	0.101%	-0.513%	0.67	7.23	7.18
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.34	99.46	-0.121%	-0.182%	0.113%		0.97	9.10	9.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.88	113.04	-0.148%	-0.369%	-0.308%	-2.336%	1.19	10.17	10.05
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.64	100.78	-0.141%	-0.170%			1.29	11.44	11.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.13	98.29	-0.167%	-0.200%	0.067%		1.44	13.19	13.00
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.40	101.59	-0.185%	-0.375%	-0.078%	-2.242%	1.61	15.91	15.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.45	104.75	-0.284%	-0.572%	-0.344%	-1.151%	1.79	20.54	20.17

Return Price Performance			Index Price 13-Nov-2018	Previous Index Price 12-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	104.75	104.76	-0.010%	0.032%	-0.035%	-4.425%	-0.60	0.59	0.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.36	106.36	-0.005%	-0.009%	-5.314%	-5.667%	-0.50	0.92	0.93
IE0034074488	3407448	4.5 Treas Bnd 2020	109.77	109.77	-0.007%	0.058%	0.087%	-4.352%	-0.52	1.38	1.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.01	111.03	-0.018%	0.013%	-4.178%	-4.615%	-0.50	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.68	103.74	-0.056%	-0.012%	0.127%	-0.836%	-0.14	3.28	3.29
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.09	100.14	-0.046%	-0.037%	0.153%	0.209%	-0.02	3.92	3.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.35	119.39	-0.039%	-0.115%	0.170%	-2.968%	0.03	4.02	4.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.95	119.01	-0.050%	-0.087%	0.218%	-2.651%	0.24	4.91	4.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.22	134.33	-0.080%	-0.124%	0.166%	-3.875%	0.48	5.49	5.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.90	102.98	-0.077%	-0.114%	0.222%	-0.632%	0.67	7.23	7.18
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.79	99.91	-0.117%	-0.149%	0.227%		0.97	9.10	9.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.07	114.23	-0.141%	-0.291%	-0.041%	-2.565%	1.19	10.17	10.05
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.74	100.88	-0.137%	-0.122%			1.29	11.44	11.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.87	99.03	-0.163%	-0.153%	0.232%		1.44	13.19	13.00

# Euronext Dublin - Daily Bond Index Report

Tuesday 13 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	102.25	102.43	-0.179%	-0.313%	0.133%	-2.423%	1.61	15.91	15.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.92	106.21	-0.275%	-0.498%	-0.103%	-1.367%	1.79	20.54	20.17