

# Euronext Dublin - Weekly Bond Index Report

Friday 9 November, 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 9-Nov-2018	Week to Date 2-Nov-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	112.84	0.01%	-0.24%	-0.24%	-2.57%	12.84%	6.72	6.65	1.01
All Bond Index (Return)	203.63	0.06%	-0.17%	0.10%	-0.25%	103.63%	6.72	6.65	1.01
Under 3 Bond Index (Clean)	81.79	-0.06%	-0.11%	-0.50%	-4.19%	-18.21%	1.23	1.24	-0.52
Under 3 Bond Index (Return)	142.50	0.03%	0.01%	0.02%	-0.42%	42.50%	1.23	1.24	-0.52
Under 5 Bond Index (Clean)	95.49	-0.04%	-0.11%	-0.33%	-3.24%	-4.51%	2.19	2.20	-0.20
Under 5 Bond Index (Return)	168.36	0.03%	-0.02%	0.06%	-0.23%	68.36%	2.19	2.20	-0.20
Under 10 Bond Index (Clean)	107.57	-0.02%	-0.17%	-0.25%	-2.78%	7.57%	4.15	4.14	0.39
Under 10 Bond Index (Return)	190.31	0.04%	-0.10%	0.10%	-0.36%	90.31%	4.15	4.14	0.39
5 Plus Bond Index (Clean)	128.84	0.04%	-0.33%	-0.19%	-2.00%	28.84%	9.85	9.74	1.20
5 Plus Bond Index (Return)	232.20	0.08%	-0.27%	0.12%	-0.27%	132.20%	9.85	9.74	1.20
10 Plus Bond Index (Clean)	139.03	0.10%	-0.43%	-0.28%	-1.79%	39.03%	14.55	14.33	1.55
10 Plus Bond Index (Return)	260.79	0.14%	-0.38%	0.06%	0.17%	160.79%	14.55	14.33	1.55

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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	103.01	1.74	144	104.75	0.00	7,090	7,303	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.96	0.36	22	106.32	0.00	6,022	6,381	6403
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.21	2.53	205	109.74	0.00	10,613	11,378	11647
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.68	0.30	22	110.98	0.00	6,755	7,476	7496
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.17	0.52	239	103.69	0.00	6,828	7,044	7080
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.07	0.00	22	100.07	0.00	5,000	5,003	5003
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.80	2.50	234	119.30	0.00	6,933	8,098	8271
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.69	2.20	236	118.89	0.00	8,031	9,371	9548
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.59	3.57	241	134.16	0.00	11,490	15,005	15415
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.31	0.49	178	102.80	0.00	11,319	11,581	11636
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.27	0.44	178	99.70	0.00	8,262	8,201	8237
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.80	1.17	178	113.97	0.00	9,402	10,605	10715
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.53	0.09	23	100.61	0.00	3,000	3,016	3018
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.04	0.73	206	98.77	0.00	4,000	3,922	3951
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.32	0.83	178	102.15	0.00	5,292	5,362	5406
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.50	1.45	264	105.95	0.00	8,546	8,931	9055



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 09-Nov-2018	Week to Date 2-Nov-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.01	-0.02%	-0.07%	-0.52%	-3.96%	-0.63	0.60	0.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.96	-0.12%	-0.18%	-0.74%	-5.04%	-0.49	0.93	0.93
IE0034074488	3407448	4.5 Treas Bnd 2020	107.21	-0.03%	-0.07%	-0.42%	-3.95%	-0.52	1.39	1.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.68	-0.08%	-0.13%	-0.40%	-4.09%	-0.50	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.17	0.07%	-0.02%	0.05%	-0.72%	-0.15	3.29	3.29
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.07	0.05%	-0.06%	0.13%	0.19%	-0.02	3.93	3.93
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	116.80	-0.10%	-0.24%	-0.25%	-2.64%	0.03	4.02	4.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.69	0.00%	-0.21%	-0.16%	-2.37%	0.25	4.92	4.90
IE00B4TVOD44	B4TVOD4	5.4 Treas Bnd 2025	130.59	-0.10%	-0.28%	-0.35%	-3.50%	0.48	5.49	5.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.31	0.02%	-0.24%	0.01%	-0.60%	0.68	7.23	7.19
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.27	0.15%	-0.26%	0.04%		0.98	9.11	9.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.80	-0.02%	-0.43%	-0.37%	-2.40%	1.20	10.17	10.05
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.53	0.16%	-0.28%			1.30	11.44	11.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.04	0.19%	-0.29%	-0.02%		1.45	13.20	13.01
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.32	0.14%	-0.45%	-0.15%	-2.32%	1.62	15.92	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.50	0.17%	-0.52%	-0.30%	-1.10%	1.78	20.54	20.18

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 09-Nov-2018	Week to Date 2-Nov-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	0.06%	0.03%	-0.03%	-4.42%	-0.63	0.60	0.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.32	-0.01%	-0.05%	-5.35%	-5.70%	-0.49	0.93	0.93
IE0034074488	3407448	4.5 Treas Bnd 2020	109.74	0.05%	0.03%	0.06%	-4.38%	-0.52	1.39	1.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.98	0.01%	-0.02%	-4.21%	-4.64%	-0.50	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.69	0.09%	0.00%	0.14%	-0.82%	-0.15	3.29	3.29
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.07	0.05%	-0.06%	0.13%	0.19%	-0.02	3.93	3.93
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.30	-0.04%	-0.16%	0.13%	-3.01%	0.03	4.02	4.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.89	0.05%	-0.13%	0.17%	-2.70%	0.25	4.92	4.90
IE00B4TVOD44	B4TVOD4	5.4 Treas Bnd 2025	134.16	-0.02%	-0.17%	0.12%	-3.92%	0.48	5.49	5.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.80	0.04%	-0.21%	0.12%	-0.73%	0.68	7.23	7.19
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.70	0.16%	-0.24%	0.14%		0.98	9.11	9.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.97	0.02%	-0.38%	-0.13%	-2.65%	1.20	10.17	10.05

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IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.61	0.18%	-0.25%			1.30	11.44	11.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.77	0.22%	-0.25%	0.13%		1.45	13.20	13.01
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.15	0.17%	-0.41%	0.04%	-2.51%	1.62	15.92	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.95	0.20%	-0.47%	-0.08%	-1.34%	1.78	20.54	20.18

