

Euronext Dublin - Daily Bond Index Report

Thursday 26 July, 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 26-Jul-2018	Previous Close Value 25-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.46	114.44	0.014%	-0.49%	-0.49%	-1.17%	14.46%	6.43	6.38	0.86
All Bond Index (Return)	204.81	204.77	0.021%	-0.28%	-0.28%	0.33%	104.81%	6.43	6.38	0.86
Under 3 Bond Index (Clean)	82.92	82.95	-0.034%	-0.43%	-0.43%	-2.86%	-17.08%	1.22	1.23	-0.46
Under 3 Bond Index (Return)	142.57	142.60	-0.021%	-0.10%	-0.10%	-0.37%	42.57%	1.22	1.23	-0.46
Under 5 Bond Index (Clean)	96.58	96.60	-0.024%	-0.40%	-0.40%	-2.13%	-3.42%	2.11	2.11	-0.25
Under 5 Bond Index (Return)	168.56	168.59	-0.014%	-0.14%	-0.14%	-0.11%	68.56%	2.11	2.11	-0.25
Under 10 Bond Index (Clean)	108.91	108.91	-0.003%	-0.42%	-0.42%	-1.57%	8.91%	3.99	3.98	0.26
Under 10 Bond Index (Return)	190.96	190.95	0.006%	-0.19%	-0.19%	-0.02%	90.96%	3.99	3.98	0.26
5 Plus Bond Index (Clean)	131.05	130.99	0.045%	-0.57%	-0.57%	-0.32%	31.05%	10.14	10.03	1.06
5 Plus Bond Index (Return)	234.53	234.41	0.051%	-0.41%	-0.41%	0.73%	134.53%	10.14	10.03	1.06
10 Plus Bond Index (Clean)	142.09	141.98	0.072%	-0.74%	-0.74%	0.37%	42.09%	15.22	15.01	1.43
10 Plus Bond Index (Return)	264.75	264.55	0.076%	-0.61%	-0.61%	1.69%	164.75%	15.22	15.01	1.43

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.08	3.46	281	104.55	0.00	8,835	8,931	9237
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.29	0.46	38	104.75	0.00	7,090	7,394	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.80	4.54	281	112.34	0.00	6,022	6,492	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.62	1.22	99	109.84	0.00	10,661	11,580	11710
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.16	3.85	281	116.01	0.00	6,806	7,633	7895
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.61	0.29	133	103.91	0.00	6,828	7,074	7094
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.37	0.00	288	100.37	0.00	5,000	5,018	5018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.38	1.37	128	119.75	0.00	6,483	7,675	7764
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.28	1.21	130	119.49	0.00	8,031	9,499	9596
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.97	2.00	135	134.96	0.00	11,490	15,278	15508
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.37	0.20	72	103.57	0.00	11,319	11,700	11723
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.49	0.18	72	100.66	0.00	6,862	6,895	6907
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.84	0.47	72	115.31	0.00	9,402	10,797	10841
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.87	0.36	100	100.22	0.00	4,000	3,995	4009
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.76	0.34	72	104.09	0.00	5,292	5,491	5508
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.28	0.87	158	108.15	0.00	8,546	9,168	9242

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Bond Index Constituent

Clean Price Performance			Index Price 26-Jul-2018	Previous Index Price 25-Jul-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.08	101.11	-0.027%	-0.353%	-0.353%	-2.845%	-0.41	0.22	0.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.29	104.31	-0.023%	-0.323%	-0.323%	-2.768%	-0.43	0.89	0.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.80	107.85	-0.046%	-0.396%	-0.396%	-3.389%	-0.46	1.17	1.17
IE0034074488	3407448	4.5 Treas Bnd 2020	108.62	108.66	-0.035%	-0.497%	-0.497%	-2.686%	-0.48	1.68	1.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.16	112.21	-0.040%	-0.541%	-0.541%	-2.807%	-0.44	2.09	2.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.62	-0.006%	-0.267%	-0.267%	-0.294%	-0.19	3.58	3.59
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.37	100.36	0.006%	-0.250%	-0.250%	0.487%	-0.09	4.22	4.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.38	118.39	-0.006%	-0.449%	-0.449%	-1.318%	-0.06	4.31	4.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.28	118.26	0.015%	-0.411%	-0.411%	-1.040%	0.14	5.21	5.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.97	132.96	0.005%	-0.533%	-0.533%	-1.743%	0.35	5.79	5.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.37	103.33	0.040%	-0.447%	-0.447%	0.426%	0.56	7.53	7.48
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.49	100.41	0.076%	-0.365%	-0.365%		0.85	9.40	9.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.84	114.77	0.061%	-0.688%	-0.688%	-0.639%	1.06	10.48	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.87	99.81	0.054%	-0.360%	-0.360%		1.31	13.50	13.33
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.76	103.65	0.103%	-0.685%	-0.685%	0.029%	1.47	16.25	16.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.28	107.20	0.073%	-1.007%	-1.007%	1.526%	1.66	20.92	20.58

Return Price Performance			Index Price 26-Jul-2018	Previous Index Price 25-Jul-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.55	104.56	-0.014%	-0.025%	-0.025%	-0.366%	-0.41	0.22	0.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.76	-0.011%	-0.011%	-0.011%	-4.424%	-0.43	0.89	0.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	112.38	-0.030%	0.006%	0.006%	-0.357%	-0.46	1.17	1.17
IE0034074488	3407448	4.5 Treas Bnd 2020	109.84	109.86	-0.023%	-0.191%	-0.191%	-4.288%	-0.48	1.68	1.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.01	116.04	-0.028%	-0.206%	-0.206%	-0.323%	-0.44	2.09	2.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.91	-0.003%	-0.208%	-0.208%	-0.618%	-0.19	3.58	3.59
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.37	100.36	0.006%	-0.250%	-0.250%	0.487%	-0.09	4.22	4.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.75	119.75	0.003%	-0.204%	-0.204%	-2.640%	-0.06	4.31	4.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.49	119.46	0.023%	-0.197%	-0.197%	-2.206%	0.14	5.21	5.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.96	134.94	0.016%	-0.231%	-0.231%	-3.342%	0.35	5.79	5.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.57	103.53	0.042%	-0.375%	-0.375%	0.010%	0.56	7.53	7.48
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.66	100.58	0.079%	-0.297%	-0.297%		0.85	9.40	9.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.31	115.24	0.066%	-0.534%	-0.534%	-1.507%	1.06	10.48	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.22	100.17	0.057%	-0.264%	-0.264%		1.31	13.50	13.33

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.09	103.98	0.107%	-0.565%	-0.565%	-0.664%	1.47	16.25	16.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.15	108.06	0.077%	-0.865%	-0.865%	0.705%	1.66	20.92	20.58