

Euronext Dublin - Weekly Bond Index Report

Friday 8 June, 2018



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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Bond Indices Performance

Index	Close Value 8-Jun-2018	Week to Date 1-Jun-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	113.71	-0.39%	-0.50%	-1.31%	-1.82%	13.71%	6.41	6.35	0.99
All Bond Index (Return)	202.73	-0.33%	-0.43%	-0.71%	-0.69%	102.73%	6.41	6.35	0.99
Under 3 Bond Index (Clean)	83.48	-0.09%	-0.12%	-0.97%	-2.20%	-16.52%	1.35	1.35	-0.48
Under 3 Bond Index (Return)	142.71	0.00%	-0.03%	-0.11%	-0.28%	42.71%	1.35	1.35	-0.48
Under 5 Bond Index (Clean)	96.96	-0.11%	-0.17%	-0.80%	-1.75%	-3.04%	2.23	2.23	-0.20
Under 5 Bond Index (Return)	168.44	-0.04%	-0.09%	-0.11%	-0.19%	68.44%	2.23	2.23	-0.20
Under 10 Bond Index (Clean)	108.75	-0.25%	-0.35%	-0.88%	-1.72%	8.75%	4.04	4.03	0.37
Under 10 Bond Index (Return)	189.91	-0.19%	-0.28%	-0.26%	-0.57%	89.91%	4.04	4.03	0.37
5 Plus Bond Index (Clean)	129.01	-0.64%	-0.78%	-1.75%	-1.87%	29.01%	10.16	10.03	1.22
5 Plus Bond Index (Return)	230.21	-0.59%	-0.73%	-1.23%	-1.12%	130.21%	10.16	10.03	1.22
10 Plus Bond Index (Clean)	138.56	-0.88%	-1.01%	-2.58%	-2.12%	38.56%	15.20	14.97	1.59
10 Plus Bond Index (Return)	257.59	-0.84%	-0.97%	-2.08%	-1.06%	157.59%	15.20	14.97	1.59

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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
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	101.72	2.87	233	104.59	0.00	8,835	8,987	9241
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.97	4.28	355	109.25	0.00	7,102	7,455	7759
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.66	3.77	233	112.43	0.00	6,022	6,544	6771
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.35	0.63	51	109.98	0.00	10,661	11,658	11725
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.95	3.19	233	116.14	0.00	6,823	7,706	7924
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.41	0.19	85	103.60	0.00	6,828	7,061	7073
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.92	0.00	240	99.92	0.00	5,000	4,996	4996
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.21	0.86	80	119.06	0.00	6,483	7,664	7719
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.76	0.76	82	118.52	0.00	8,031	9,457	9519
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.20	1.29	87	133.48	0.00	11,490	15,190	15338
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.93	0.07	24	102.00	0.00	11,319	11,538	11545
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.73	0.06	24	98.79	0.00	5,875	5,801	5804
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.91	0.16	24	113.06	0.00	9,387	10,598	10613
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.43	0.19	52	97.61	0.00	4,000	3,897	3904
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.00	0.11	24	101.11	0.00	5,292	5,345	5351
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.67	0.60	110	104.28	0.00	8,214	8,516	8565

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Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 08-Jun-2018	Week to Date 1-Jun-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.72	-0.14%	-0.12%	-0.96%	-2.23%	-0.38	0.35	0.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.97	-0.11%	-0.10%	-0.99%	-2.13%	-0.47	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.66	-0.09%	-0.12%	-1.25%	-2.62%	-0.47	1.30	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.35	-0.06%	-0.13%	-0.85%	-2.03%	-0.52	1.81	1.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.95	-0.05%	-0.14%	-0.92%	-2.12%	-0.47	2.22	2.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.41	-0.13%	-0.25%	-0.37%	-0.49%	-0.11	3.71	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.92	-0.13%	-0.27%	-0.03%	0.04%	0.02	4.35	4.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.21	-0.15%	-0.27%	-0.72%	-1.46%	0.08	4.44	4.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.76	-0.26%	-0.41%	-0.77%	-1.48%	0.29	5.34	5.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.20	-0.43%	-0.58%	-1.27%	-2.31%	0.53	5.91	5.88
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.93	-0.53%	-0.77%	-0.97%	-0.97%	0.75	7.66	7.60
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.73	-0.80%	-0.82%	-1.18%		1.04	9.53	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.91	-0.70%	-0.78%	-2.11%	-2.31%	1.23	10.59	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.43	-0.91%	-0.75%			1.49	13.61	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.00	-0.75%	-0.95%	-2.83%	-2.63%	1.64	16.33	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.67	-1.17%	-1.46%	-3.64%	-1.89%	1.83	20.93	20.56

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 08-Jun-2018	Week to Date 1-Jun-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.59	-0.05%	-0.02%	-0.11%	-0.32%	-0.38	0.35	0.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.25	-0.03%	-0.01%	-0.18%	-0.31%	-0.47	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.43	0.01%	-0.01%	-0.20%	-0.28%	-0.47	1.30	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.98	0.02%	-0.04%	-3.98%	-4.17%	-0.52	1.81	1.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.14	0.03%	-0.05%	-0.07%	-0.21%	-0.47	2.22	2.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	-0.11%	-0.23%	-0.22%	-0.91%	-0.11	3.71	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.92	-0.13%	-0.27%	-0.03%	0.04%	0.02	4.35	4.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.06	-0.09%	-0.20%	-0.08%	-3.20%	0.08	4.44	4.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.52	-0.20%	-0.35%	-0.22%	-3.00%	0.29	5.34	5.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.48	-0.35%	-0.49%	-0.48%	-4.40%	0.53	5.91	5.88
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.00	-0.51%	-0.75%	-1.74%	-1.50%	0.75	7.66	7.60
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.79	-0.78%	-0.80%	-1.31%		1.04	9.53	9.43

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.06	-0.66%	-0.74%	-3.72%	-3.43%	1.23	10.59	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.61	-0.88%	-0.72%			1.49	13.61	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.11	-0.72%	-0.91%	-4.09%	-3.51%	1.64	16.33	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.28	-1.13%	-1.41%	-3.27%	-2.90%	1.83	20.93	20.56

