

Euronext Dublin - Weekly Bond Index Report

Friday 29 June, 2018



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

Index	Close Value 29-Jun-2018	Week to Date 22-Jun-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	115.03	0.24%	0.66%	-0.16%	-0.68%	15.03%	6.46	6.41	0.80
All Bond Index (Return)	205.39	0.29%	0.88%	0.59%	0.61%	105.39%	6.46	6.41	0.80
Under 3 Bond Index (Clean)	83.27	-0.12%	-0.37%	-1.22%	-2.45%	-16.73%	1.30	1.30	-0.50
Under 3 Bond Index (Return)	142.71	-0.03%	-0.02%	-0.11%	-0.27%	42.71%	1.30	1.30	-0.50
Under 5 Bond Index (Clean)	96.97	-0.12%	-0.16%	-0.79%	-1.74%	-3.03%	2.18	2.19	-0.30
Under 5 Bond Index (Return)	168.79	-0.05%	0.12%	0.10%	0.02%	68.79%	2.18	2.19	-0.30
Under 10 Bond Index (Clean)	109.37	-0.04%	0.22%	-0.31%	-1.15%	9.37%	4.02	4.01	0.19
Under 10 Bond Index (Return)	191.32	0.02%	0.46%	0.48%	0.17%	91.32%	4.02	4.01	0.19
5 Plus Bond Index (Clean)	131.81	0.55%	1.37%	0.39%	0.26%	31.81%	10.18	10.08	1.01
5 Plus Bond Index (Return)	235.49	0.59%	1.55%	1.03%	1.15%	135.49%	10.18	10.08	1.01
10 Plus Bond Index (Clean)	143.15	1.27%	2.26%	0.65%	1.12%	43.15%	15.25	15.04	1.38
10 Plus Bond Index (Return)	266.36	1.30%	2.40%	1.25%	2.31%	166.36%	15.25	15.04	1.38

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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	101.44	3.13	254	104.57	0.00	8,835	8,962	9239
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.63	0.13	11	104.76	0.00	7,090	7,418	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.23	4.11	254	112.34	0.00	6,022	6,518	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.16	0.89	72	110.05	0.00	10,661	11,638	11732
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.77	3.48	254	116.25	0.00	6,806	7,675	7912
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.89	0.23	106	104.12	0.00	6,828	7,093	7109
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.62	0.00	261	100.62	0.00	5,000	5,031	5031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.92	1.08	101	120.00	0.00	6,483	7,710	7780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.77	0.96	103	119.73	0.00	8,031	9,538	9615
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.68	1.60	108	135.28	0.00	11,490	15,360	15544
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.84	0.12	45	103.96	0.00	11,319	11,753	11767
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.85	0.11	45	100.96	0.00	5,875	5,925	5932
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.63	0.30	45	115.93	0.00	9,402	10,871	10899
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.23	0.26	73	100.49	0.00	4,000	4,009	4020
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.47	0.21	45	104.68	0.00	5,292	5,529	5540
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.37	0.72	131	109.09	0.00	8,214	8,902	8961

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Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 29-Jun-2018	Week to Date 22-Jun-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.44	-0.11%	-0.39%	-1.23%	-2.50%	-0.39	0.29	0.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.63	-0.09%	-0.43%	-1.32%	-2.45%	-0.40	0.96	0.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.23	-0.17%	-0.52%	-1.64%	-3.00%	-0.43	1.24	1.25
IE0034074488	3407448	4.5 Treas Bnd 2020	109.16	-0.10%	-0.30%	-1.02%	-2.20%	-0.57	1.75	1.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.77	-0.13%	-0.30%	-1.08%	-2.28%	-0.52	2.16	2.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.89	-0.10%	0.21%	0.09%	-0.03%	-0.25	3.65	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	-0.08%	0.43%	0.67%	0.74%	-0.14	4.29	4.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.92	-0.14%	0.33%	-0.12%	-0.87%	-0.10	4.39	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.77	-0.10%	0.44%	0.07%	-0.63%	0.10	5.28	5.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.68	-0.02%	0.53%	-0.16%	-1.22%	0.31	5.86	5.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.84	0.21%	1.08%	0.88%	0.88%	0.50	7.60	7.56
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.85	0.27%	1.31%	0.94%		0.81	9.48	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.63	0.52%	1.61%	0.26%	0.05%	1.00	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.23	0.83%	2.11%			1.28	13.58	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.47	1.25%	2.46%	0.51%	0.72%	1.43	16.33	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.37	2.41%	3.01%	0.72%	2.56%	1.61	21.03	20.69

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 29-Jun-2018	Week to Date 22-Jun-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.57	-0.03%	-0.04%	-0.13%	-0.34%	-0.39	0.29	0.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	-0.01%	-4.12%	-4.28%	-4.41%	-0.40	0.96	0.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	-0.06%	-0.09%	-0.28%	-0.36%	-0.43	1.24	1.25
IE0034074488	3407448	4.5 Treas Bnd 2020	110.05	-0.02%	0.03%	-3.92%	-4.11%	-0.57	1.75	1.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.25	-0.05%	0.05%	0.03%	-0.12%	-0.52	2.16	2.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.12	-0.08%	0.27%	0.28%	-0.41%	-0.25	3.65	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	-0.08%	0.43%	0.67%	0.74%	-0.14	4.29	4.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.00	-0.08%	0.59%	0.71%	-2.44%	-0.10	4.39	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.73	-0.04%	0.67%	0.80%	-2.01%	0.10	5.28	5.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.28	0.06%	0.85%	0.85%	-3.12%	0.31	5.86	5.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.96	0.23%	1.16%	0.15%	0.39%	0.50	7.60	7.56
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.96	0.29%	1.38%	0.86%		0.81	9.48	9.40

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.93	0.56%	1.78%	-1.28%	-0.98%	1.00	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.49	0.85%	2.21%			1.28	13.58	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.68	1.28%	2.59%	-0.70%	-0.10%	1.43	16.33	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.09	2.43%	3.14%	1.19%	1.58%	1.61	21.03	20.69

