

Euronext Dublin - Weekly Bond Index Report

Friday 20 July, 2018



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

Index	Close Value 20-Jul-2018	Week to Date 13-Jul-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	114.65	-0.21%	-0.33%	-0.33%	-1.01%	14.65%	6.45	6.40	0.84
All Bond Index (Return)	205.05	-0.16%	-0.16%	-0.16%	0.45%	105.05%	6.45	6.40	0.84
Under 3 Bond Index (Clean)	82.99	-0.12%	-0.34%	-0.34%	-2.77%	-17.01%	1.24	1.25	-0.46
Under 3 Bond Index (Return)	142.60	-0.03%	-0.08%	-0.08%	-0.35%	42.60%	1.24	1.25	-0.46
Under 5 Bond Index (Clean)	96.69	-0.11%	-0.29%	-0.29%	-2.02%	-3.31%	2.13	2.13	-0.27
Under 5 Bond Index (Return)	168.65	-0.04%	-0.09%	-0.09%	-0.06%	68.65%	2.13	2.13	-0.27
Under 10 Bond Index (Clean)	109.07	-0.14%	-0.27%	-0.27%	-1.42%	9.07%	4.01	4.00	0.23
Under 10 Bond Index (Return)	191.15	-0.08%	-0.09%	-0.09%	0.08%	91.15%	4.01	4.00	0.23
5 Plus Bond Index (Clean)	131.33	-0.30%	-0.36%	-0.36%	-0.10%	31.33%	10.16	10.05	1.04
5 Plus Bond Index (Return)	234.94	-0.25%	-0.23%	-0.23%	0.91%	134.94%	10.16	10.05	1.04
10 Plus Bond Index (Clean)	142.39	-0.45%	-0.53%	-0.53%	0.58%	42.39%	15.24	15.03	1.41
10 Plus Bond Index (Return)	265.23	-0.42%	-0.42%	-0.42%	1.87%	165.23%	15.24	15.03	1.41

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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	101.15	3.39	275	104.54	0.00	8,835	8,937	9237
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.37	0.39	32	104.75	0.00	7,090	7,400	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.88	4.45	275	112.32	0.00	6,022	6,497	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.73	1.15	93	109.88	0.00	10,661	11,592	11714
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.30	3.77	275	116.07	0.00	6,806	7,643	7899
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.74	0.28	127	104.01	0.00	6,828	7,083	7102
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.50	0.00	282	100.50	0.00	5,000	5,025	5025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.59	1.30	122	119.90	0.00	6,483	7,689	7774
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.50	1.16	124	119.65	0.00	8,031	9,517	9609
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.24	1.91	129	135.15	0.00	11,490	15,310	15529
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.60	0.18	66	103.78	0.00	11,319	11,726	11747
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.72	0.16	66	100.88	0.00	6,862	6,911	6922
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.17	0.43	66	115.61	0.00	9,402	10,828	10869
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.00	0.34	94	100.33	0.00	4,000	4,000	4013
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.98	0.31	66	104.29	0.00	5,292	5,503	5519
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.45	0.83	152	108.28	0.00	8,546	9,183	9254

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Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 20-Jul-2018	Week to Date 13-Jul-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.15	-0.11%	-0.28%	-0.28%	-2.77%	-0.38	0.24	0.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.37	-0.08%	-0.25%	-0.25%	-2.70%	-0.42	0.90	0.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.88	-0.11%	-0.33%	-0.33%	-3.32%	-0.44	1.18	1.19
IE0034074488	3407448	4.5 Treas Bnd 2020	108.73	-0.13%	-0.39%	-0.39%	-2.58%	-0.50	1.69	1.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.30	-0.16%	-0.42%	-0.42%	-2.68%	-0.46	2.11	2.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	-0.06%	-0.15%	-0.15%	-0.18%	-0.22	3.60	3.60
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.50	-0.06%	-0.12%	-0.12%	0.62%	-0.12	4.24	4.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.59	-0.15%	-0.27%	-0.27%	-1.14%	-0.09	4.33	4.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.50	-0.14%	-0.23%	-0.23%	-0.86%	0.11	5.22	5.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.24	-0.21%	-0.32%	-0.32%	-1.54%	0.33	5.80	5.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.60	-0.21%	-0.22%	-0.22%	0.65%	0.53	7.54	7.50
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.72	-0.19%	-0.13%	-0.13%		0.82	9.42	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.17	-0.33%	-0.40%	-0.40%	-0.35%	1.03	10.50	10.39
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.00	-0.06%	-0.23%	-0.23%		1.30	13.52	13.35
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.98	-0.48%	-0.47%	-0.47%	0.25%	1.46	16.27	16.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.45	-0.76%	-0.85%	-0.85%	1.69%	1.65	20.94	20.60

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 20-Jul-2018	Week to Date 13-Jul-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.54	-0.02%	-0.03%	-0.03%	-0.37%	-0.38	0.24	0.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	0.00%	-0.01%	-0.01%	-4.42%	-0.42	0.90	0.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.32	0.00%	-0.01%	-0.01%	-0.37%	-0.44	1.18	1.19
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	-0.05%	-0.15%	-0.15%	-4.25%	-0.50	1.69	1.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.07	-0.08%	-0.15%	-0.15%	-0.27%	-0.46	2.11	2.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	-0.05%	-0.10%	-0.10%	-0.51%	-0.22	3.60	3.60
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.50	-0.06%	-0.12%	-0.12%	0.62%	-0.12	4.24	4.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.90	-0.09%	-0.08%	-0.08%	-2.52%	-0.09	4.33	4.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.65	-0.08%	-0.06%	-0.06%	-2.07%	0.11	5.22	5.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.15	-0.13%	-0.09%	-0.09%	-3.21%	0.33	5.80	5.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.78	-0.20%	-0.17%	-0.17%	0.22%	0.53	7.54	7.50
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.88	-0.17%	-0.08%	-0.08%		0.82	9.42	9.34

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.61	-0.28%	-0.28%	-0.28%	-1.25%	1.03	10.50	10.39
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.33	-0.04%	-0.16%	-0.16%		1.30	13.52	13.35
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.29	-0.45%	-0.38%	-0.38%	-0.48%	1.46	16.27	16.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.28	-0.72%	-0.74%	-0.74%	0.83%	1.65	20.94	20.60

