

Euronext Dublin - Weekly Bond Index Report

Friday 24 August, 2018



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

Index	Close Value 24-Aug-2018	Week to Date 17-Aug-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	114.07	-0.30%	-0.02%	-0.83%	-1.51%	14.07%	6.34	6.28	0.89
All Bond Index (Return)	204.57	-0.24%	0.16%	-0.40%	0.22%	104.57%	6.34	6.28	0.89
Under 3 Bond Index (Clean)	82.61	-0.13%	-0.31%	-0.80%	-3.23%	-17.39%	1.14	1.15	-0.47
Under 3 Bond Index (Return)	142.55	-0.04%	-0.02%	-0.11%	-0.39%	42.55%	1.14	1.15	-0.47
Under 5 Bond Index (Clean)	96.28	-0.15%	-0.21%	-0.71%	-2.44%	-3.72%	2.03	2.03	-0.24
Under 5 Bond Index (Return)	168.51	-0.08%	0.02%	-0.17%	-0.14%	68.51%	2.03	2.03	-0.24
Under 10 Bond Index (Clean)	108.59	-0.21%	-0.08%	-0.71%	-1.85%	8.59%	3.91	3.90	0.28
Under 10 Bond Index (Return)	190.87	-0.15%	0.12%	-0.24%	-0.07%	90.87%	3.91	3.90	0.28
5 Plus Bond Index (Clean)	130.58	-0.43%	0.14%	-0.93%	-0.68%	30.58%	10.04	9.94	1.08
5 Plus Bond Index (Return)	234.09	-0.39%	0.28%	-0.59%	0.55%	134.09%	10.04	9.94	1.08
10 Plus Bond Index (Clean)	141.34	-0.62%	0.20%	-1.26%	-0.15%	41.34%	15.12	14.90	1.46
10 Plus Bond Index (Return)	263.75	-0.59%	0.32%	-0.98%	1.30%	163.75%	15.12	14.90	1.46

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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	100.71	3.82	310	104.53	0.00	8,835	8,898	9235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.93	0.81	67	104.74	0.00	7,090	7,369	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.33	5.01	310	112.34	0.00	6,022	6,464	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.22	1.58	128	109.80	0.00	10,661	11,538	11706
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.75	4.25	310	116.00	0.00	6,806	7,605	7894
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.49	0.36	162	103.84	0.00	6,828	7,066	7090
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.32	0.00	317	100.32	0.00	5,000	5,016	5016
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.97	1.68	157	119.64	0.00	6,483	7,648	7757
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.92	1.48	159	119.40	0.00	8,031	9,470	9589
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.49	2.43	164	134.92	0.00	11,490	15,223	15502
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.25	0.28	101	103.52	0.00	11,319	11,686	11718
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.29	0.25	101	100.54	0.00	6,862	6,881	6898
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.60	0.66	101	115.27	0.00	9,402	10,775	10837
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.19	0.46	129	99.65	0.00	4,000	3,968	3986
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.18	0.47	101	103.65	0.00	5,292	5,460	5485
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.40	1.03	187	107.43	0.00	8,546	9,093	9181

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Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 24-Aug-2018	Week to Date 17-Aug-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.71	-0.10%	-0.33%	-0.72%	-3.20%	-0.55	0.14	0.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.93	-0.08%	-0.30%	-0.66%	-3.10%	-0.46	0.81	0.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.33	-0.13%	-0.39%	-0.83%	-3.81%	-0.50	1.09	1.09
IE0034074488	3407448	4.5 Treas Bnd 2020	108.22	-0.15%	-0.29%	-0.86%	-3.04%	-0.48	1.60	1.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.75	-0.17%	-0.28%	-0.91%	-3.16%	-0.45	2.01	2.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.49	-0.14%	0.04%	-0.39%	-0.41%	-0.18	3.50	3.51
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.32	-0.16%	0.13%	-0.29%	0.44%	-0.08	4.14	4.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.97	-0.25%	-0.13%	-0.80%	-1.67%	-0.04	4.23	4.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.92	-0.29%	-0.02%	-0.71%	-1.34%	0.16	5.13	5.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.49	-0.29%	-0.03%	-0.89%	-2.09%	0.36	5.71	5.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.25	-0.31%	0.25%	-0.57%	0.30%	0.57	7.45	7.40
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.29	-0.35%	0.26%	-0.56%		0.87	9.32	9.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.60	-0.45%	0.32%	-0.89%	-0.84%	1.07	10.40	10.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.19	-0.69%	0.02%	-1.03%		1.36	13.42	13.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.18	-0.70%	0.22%	-1.23%	-0.52%	1.50	16.16	15.92
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.40	-0.75%	0.12%	-1.82%	0.69%	1.70	20.81	20.47

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 24-Aug-2018	Week to Date 17-Aug-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.53	-0.01%	-0.03%	-0.04%	-0.38%	-0.55	0.14	0.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.74	0.00%	-0.02%	-0.02%	-4.43%	-0.46	0.81	0.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	-0.02%	-0.03%	0.01%	-0.36%	-0.50	1.09	1.09
IE0034074488	3407448	4.5 Treas Bnd 2020	109.80	-0.07%	-0.02%	-0.23%	-4.32%	-0.48	1.60	1.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.00	-0.08%	0.02%	-0.22%	-0.33%	-0.45	2.01	2.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	-0.13%	0.09%	-0.27%	-0.68%	-0.18	3.50	3.51
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.32	-0.16%	0.13%	-0.29%	0.44%	-0.08	4.14	4.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.64	-0.18%	0.09%	-0.30%	-2.73%	-0.04	4.23	4.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.40	-0.23%	0.16%	-0.27%	-2.28%	0.16	5.13	5.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.92	-0.21%	0.24%	-0.27%	-3.38%	0.36	5.71	5.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.52	-0.29%	0.32%	-0.42%	-0.03%	0.57	7.45	7.40
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.54	-0.33%	0.32%	-0.42%		0.87	9.32	9.24

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.27	-0.41%	0.45%	-0.57%	-1.54%	1.07	10.40	10.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.65	-0.66%	0.11%	-0.83%		1.36	13.42	13.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.65	-0.66%	0.33%	-0.98%	-1.08%	1.50	16.16	15.92
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.43	-0.71%	0.25%	-1.52%	0.04%	1.70	20.81	20.47

