

# Irish Stock Exchange Daily Bond Index Report



Wednesday 11 February, 2015

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 11-Feb-2015	Previous Close Value 10-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.04	121.07	-0.032%	-0.36%	0.37%	0.37%	21.04%	6.03	5.97	0.99
All Bond Index (Return)	193.56	193.60	-0.021%	-0.24%	0.85%	0.85%	93.56%	6.03	5.97	0.99
Under 3 Bond Index (Clean)	96.59	96.59	-0.001%	-0.09%	-0.44%	-0.44%	-3.41%	1.77	1.77	0.09
Under 3 Bond Index (Return)	142.37	142.35	0.012%	0.06%	0.11%	0.11%	42.37%	1.77	1.77	0.09
Under 5 Bond Index (Clean)	108.93	108.90	0.026%	-0.07%	-0.18%	-0.18%	8.93%	3.10	3.09	0.26
Under 5 Bond Index (Return)	164.44	164.38	0.037%	0.06%	0.33%	0.33%	64.44%	3.10	3.09	0.26
Under 10 Bond Index (Clean)	118.10	118.08	0.015%	-0.22%	0.17%	0.17%	18.10%	4.56	4.54	0.60
Under 10 Bond Index (Return)	183.81	183.76	0.025%	-0.09%	0.61%	0.61%	83.81%	4.56	4.54	0.60
5 Plus Bond Index (Clean)	130.76	130.84	-0.068%	-0.54%	0.79%	0.79%	30.76%	7.87	7.78	1.18
5 Plus Bond Index (Return)	215.76	215.89	-0.058%	-0.42%	1.24%	1.24%	115.76%	7.87	7.78	1.18
10 Plus Bond Index (Clean)	141.53	141.81	-0.197%	-0.86%	1.46%	1.46%	41.53%	11.19	11.02	1.56
10 Plus Bond Index (Return)	245.07	245.52	-0.184%	-0.73%	1.98%	1.98%	145.07%	11.19	11.02	1.56

## 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
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.06	4.41	358	104.47	0.00	2,230	2,231	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.17	3.97	173	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.42	3.77	299	109.19	0.00	8,132	8,573	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.34	1.75	116	116.09	0.00	6,389	7,305	7417
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.64	1.43	116	117.07	0.00	9,256	10,703	10835
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.63	2.87	238	120.49	0.00	7,700	9,057	9278
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.56	1.88	116	127.44	0.00	6,767	8,496	8623
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.39	3.69	299	124.08	0.00	11,609	13,976	14404
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.75	1.59	116	126.34	0.00	8,252	10,294	10425
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.38	0.06	28	100.44	0.00	4,000	4,015	4017
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.22	3.51	328	126.72	0.00	5,480	6,752	6944
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.16	3.07	330	123.23	0.00	8,137	9,777	10027
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.19	4.96	335	144.14	0.00	11,745	16,348	16930
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.91	0.61	92	111.51	0.00	4,350	4,824	4851
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.08	0.01	1	99.09	0.00	4,000	3,963	3964



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## Bond Index Constituent

Clean Price Performance			Index Price 11-Feb-2015	Previous Index Price 10-Feb-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.06	100.08	-0.017%	-0.145%	-0.554%	-0.554%	0.29	0.01	0.01
IE0004680173	0468017	8.25 Treas Bnd 2015	104.17	104.26	-0.088%	-0.282%	-0.999%	-0.999%	0.12	0.51	0.51
IE0006857530	0685753	4.6 Treas Bnd 2016	105.42	105.42	-0.005%	-0.100%	-0.526%	-0.526%	0.00	1.13	1.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.34	114.33	0.004%	-0.087%	-0.324%	-0.324%	0.13	2.54	2.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.64	115.63	0.006%	-0.039%	-0.037%	-0.037%	0.23	3.45	3.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	117.56	0.060%	-0.037%	0.023%	0.023%	0.31	3.98	3.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.56	125.48	0.064%	-0.119%	0.002%	0.002%	0.38	4.22	4.20
IE0034074488	3407448	4.5 Treas Bnd 2020	120.39	120.30	0.075%	-0.102%	0.179%	0.179%	0.50	4.64	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.75	124.69	0.050%	-0.126%	-0.451%	-0.451%	0.56	5.09	5.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.38	100.35	0.025%	-0.370%			0.75	6.86	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.22	123.30	-0.071%	-0.617%	0.969%	0.969%	0.91	7.01	6.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.16	120.28	-0.100%	-0.801%	1.755%	1.755%	1.06	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.19	139.37	-0.129%	-0.773%	1.114%	1.114%	1.24	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.91	111.10	-0.178%	-1.064%	3.548%	3.548%	1.59	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.08	99.58	-0.502%				2.04	22.37	21.92

Return Price Performance			Index Price 11-Feb-2015	Previous Index Price 10-Feb-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.47	104.48	-0.005%	0.003%	-0.014%	-0.014%	0.29	0.01	0.01
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.21	-0.064%	-0.040%	-0.081%	-0.081%	0.12	0.51	0.51
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.18	0.007%	0.043%	-0.003%	-0.003%	0.00	1.13	1.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.09	116.07	0.017%	0.069%	0.250%	0.250%	0.13	2.54	2.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.07	117.05	0.017%	0.088%	0.429%	0.429%	0.23	3.45	3.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.49	120.41	0.068%	0.085%	0.465%	0.465%	0.31	3.98	3.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.44	127.34	0.075%	0.035%	0.563%	0.563%	0.38	4.22	4.20
IE0034074488	3407448	4.5 Treas Bnd 2020	124.08	123.97	0.082%	0.020%	0.614%	0.614%	0.50	4.64	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.34	126.26	0.060%	0.006%	0.030%	0.030%	0.56	5.09	5.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.44	100.41	0.027%	-0.344%			0.75	6.86	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.72	126.80	-0.060%	-0.499%	1.322%	1.322%	0.91	7.01	6.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.23	123.35	-0.090%	-0.691%	2.055%	2.055%	1.06	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.14	144.31	-0.114%	-0.625%	1.538%	1.538%	1.24	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.51	111.70	-0.171%	-0.989%	3.807%	3.807%	1.59	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.09	99.58	-0.497%				2.04	22.37	21.92

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