

# Irish Stock Exchange Daily Bond Index Report

Thursday 29 July, 2010

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## Bond Indices Performance

Index	Close Value 29-Jul-2010	Previous Close Value 28-Jul-2010	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	99.38	100.01	-0.638%	2.82%	2.82%	-0.48%	-0.63%	5.82	5.56	4.67
All Bond Index (Return)	130.53	131.34	-0.613%	3.14%	3.14%	2.42%	30.53%	5.82	5.56	4.67
Under 3 Bond Index (Clean)	98.74	98.90	-0.162%	1.26%	1.26%	-0.56%	-1.26%	1.85	1.81	2.28
Under 3 Bond Index (Return)	124.22	124.40	-0.148%	1.58%	1.58%	1.67%	24.22%	1.85	1.81	2.28
Under 5 Bond Index (Clean)	101.46	101.64	-0.175%	1.76%	1.76%	-0.08%	1.46%	2.41	2.34	2.72
Under 5 Bond Index (Return)	128.21	128.42	-0.160%	2.05%	2.05%	2.22%	28.21%	2.41	2.34	2.72
Under 10 Bond Index (Clean)	100.00	100.56	-0.553%	2.70%	2.70%	-0.46%	0.00%	5.15	4.93	4.37
Under 10 Bond Index (Return)	128.58	129.26	-0.530%	3.01%	3.01%	2.04%	28.58%	5.15	4.93	4.37
5 Plus Bond Index (Clean)	98.41	99.26	-0.853%	3.32%	3.32%	-0.65%	-1.59%	7.42	7.07	4.96
5 Plus Bond Index (Return)	131.73	132.82	-0.824%	3.66%	3.66%	2.57%	31.73%	7.42	7.07	4.96
10 Plus Bond Index (Clean)	97.44	98.48	-1.060%	3.39%	3.39%	-1.59%	-2.56%	9.16	8.68	5.50
10 Plus Bond Index (Return)	132.89	134.26	-1.022%	3.75%	3.75%	2.36%	32.89%	9.16	8.68	5.50

## 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
IE0004612218	0461221	8.5 Cap Stock 2010	1-Oct-10	8.50%	Semi-Annual	101.22	2.77	119	104.00	0.00	3	3	4
IE00B3FCJN73	B3FCJN7	4.0 Treas Bnd 2011	11-Nov-11	4.00%	Annual	102.92	2.85	260	105.77	0.00	4,401	4,530	4655
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.90%	Annual	102.77	1.56	146	104.33	0.00	5,545	5,698	5785
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75%	Semi-Annual	113.81	2.90	121	116.72	0.00	31	35	36
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5.00%	Annual	106.22	1.40	102	107.62	0.00	6,028	6,403	6487
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4.00%	Annual	102.89	2.14	195	105.02	0.00	10,857	11,170	11402
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25%	Annual	120.55	7.82	341	128.37	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.60%	Annual	103.02	1.29	102	104.30	0.00	10,168	10,475	10606
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.50%	Annual	99.45	3.50	284	102.95	0.00	8,256	8,210	8499
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.40%	Annual	96.99	0.49	41	97.48	0.00	7,700	7,468	7506
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.90%	Annual	106.82	4.59	284	111.41	0.00	6,787	7,249	7561
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.50%	Annual	95.83	1.26	102	97.08	0.00	11,862	11,367	11516
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5.00%	Annual	98.58	2.59	189	101.17	0.00	6,649	6,555	6727
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.40%	Annual	96.97	2.04	138	99.01	0.00	8,284	8,033	8202



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Jul-2010	Previous Index Price 28-Jul-2010	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004612218	0461221	8.5 Cap Stock 2010	101.22	101.25	-0.028%	-0.579%	-0.579%	-3.615%	0.75	0.16	0.16
IE00B3FCJN73	B3FCJN7	4.0 Treas Bnd 2011	102.92	103.02	-0.092%	0.280%	0.280%	-0.386%	1.66	1.23	1.21
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	102.77	102.89	-0.117%	0.718%	0.718%	-0.479%	2.10	1.55	1.52
IE0004617266	0461726	8.75 Cap Stock 2012	113.81	114.04	-0.196%	1.339%	1.339%	-1.994%	2.15	1.97	1.95
IE0031256328	3125632	5.0 Treasury Bond 2013	106.22	106.49	-0.251%	2.468%	2.468%	-0.066%	2.58	2.57	2.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.89	103.09	-0.194%	2.501%	2.501%	0.458%	3.10	3.23	3.13
IE0004680173	0468017	8.25 Treas Bond 2015	120.55	120.90	-0.285%	1.221%	1.221%	2.233%	3.70	4.12	3.97
IE0006857530	0685753	4.6 Treas Bond 2016	103.02	103.17	-0.145%	2.946%	2.946%	-0.217%	3.99	5.09	4.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	99.45	100.26	-0.805%	3.355%	3.355%	0.226%	4.58	6.80	6.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	96.99	98.00	-1.034%	3.661%	3.661%	-0.303%	4.82	7.47	7.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.82	107.79	-0.902%	3.248%	3.248%	-0.961%	4.96	7.12	6.79
IE0034074488	3407448	4.5 Treas Bnd 2020	95.83	96.91	-1.123%	3.377%	3.377%	-0.953%	5.05	7.93	7.55
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	98.58	99.71	-1.136%	3.585%	3.585%		5.18	7.91	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	96.97	97.95	-0.997%	3.258%	3.258%	-1.634%	5.71	10.18	9.63

Return Price Performance			Index Price 29-Jul-2010	Previous Index Price 28-Jul-2010	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004612218	0461221	8.5 Cap Stock 2010	104.00	104.00	-0.005%	0.082%	0.082%	-2.935%	0.75	0.16	0.16
IE00B3FCJN73	B3FCJN7	4.0 Treas Bnd 2011	105.77	105.85	-0.079%	0.575%	0.575%	1.831%	1.66	1.23	1.21
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	104.33	104.44	-0.104%	1.010%	1.010%	-2.030%	2.10	1.55	1.52
IE0004617266	0461726	8.75 Cap Stock 2012	116.72	116.91	-0.170%	1.921%	1.921%	-1.369%	2.15	1.97	1.95
IE0031256328	3125632	5.0 Treasury Bond 2013	107.62	107.87	-0.235%	2.823%	2.823%	-1.998%	2.58	2.57	2.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	105.02	105.21	-0.180%	2.767%	2.767%	-1.158%	3.10	3.23	3.13
IE0004680173	0468017	8.25 Treas Bond 2015	128.37	128.69	-0.251%	1.678%	1.678%	6.137%	3.70	4.12	3.97
IE0006857530	0685753	4.6 Treas Bond 2016	104.30	104.44	-0.131%	3.281%	3.281%	-2.045%	3.99	5.09	4.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.95	103.75	-0.766%	3.608%	3.608%	2.809%	4.58	6.80	6.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	97.48	98.48	-1.016%	4.028%	4.028%	-2.172%	4.82	7.47	7.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.41	112.37	-0.852%	3.559%	3.559%	2.161%	4.96	7.12	6.79
IE0034074488	3407448	4.5 Treas Bnd 2020	97.08	98.16	-1.095%	3.727%	3.727%	-2.834%	5.05	7.93	7.55
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	101.17	102.29	-1.094%	3.913%	3.913%		5.18	7.91	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	99.01	99.98	-0.963%	3.652%	3.652%	-0.741%	5.71	10.18	9.63