

Order Book Gilts
Weekly Spread Statistics - 6 June 2011 to 10 June 2011



London
Stock Exchange

Name	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
0 5/8% IL TREASURY 42	T42A	GB00B3MYD345	UKGT	UKG1	64.33
1 1/4% IL TREASURY 22/11/27	T27	GB00B128DH60	UKGT	UKG1	59.30
1 1/4% IL TREASURY 55	TR8F	GB00B0CNHZ09	UKGT	UKG2	63.23
1 1/4% IL TREASURY GILT 17	T17	GB00B0V3WQ75	UKGT	UKG1	51.09
1 1/4% IL TREASURY GILT 32	T32	GB00B3D4VD98	UKGT	UKG1	63.62
1 1/8% IL TREASURY GILT 22/11/37	TR37	GB00B1L6W962	UKGT	UKG2	83.33
1 7/8% IL TREASURY GILT 22/11/22	T22	GB00B1Z5HQ14	UKGT	UKG1	51.32
2 1/2% IL TREASURY 11	TR2H	GB0009063578	UKGT	UKG1	15.04
2 1/2% IL TREASURY 16	TR16	GB0009075325	UKGT	UKG1	15.17
2 1/2% IL TREASURY 20	T2HI	GB0009081828	UKGT	UKG1	23.82
2 3/4% TREASURY GILT 2015	TR15	GB00B4LFR36	UKGT	UKG1	10.41
2% IL TREASURY 35	T2IL	GB0031790826	UKGT	UKG1	55.94
2% TREASURY GILT 16	TS16	GB00B3QCG246	UKGT	UKG1	11.09
2.25% TREASURY GILT 07/03/14	TR14	GB00B3KJDW09	UKGT	UKG1	10.46
3 1/4% TREASURY STOCK DUE 07/12/11	T11	GB00B3F2K012	UKGT	UKG1	10.68
3 3/4% TREASURY GILT 07/09/19	TR19	GB00B4YRFP41	UKGT	UKG1	14.17
3 3/4% TREASURY GILT 07/09/20	TR20	GB00B582JV65	UKGT	UKG1	12.46
3 3/4% IL TREASURY GILT 22/11/47	T47	GB00B24FFM16	UKGT	UKG2	59.51
4 1/2% TREASURY GILT 07/03/13	TR13	GB00B29WRG55	UKGT	UKG1	17.02
4 1/2% TREASURY GILT 07/12/42	T42	GB00B1VWPJ53	UKGT	UKG1	30.58
4 1/2% TREASURY GILT 19	T19	GB00B39R3F84	UKGT	UKG1	13.44
4 1/2% TREASURY GILT 34	TR34	GB00B52WS153	UKGT	UKG1	27.17
4 1/4% TREASURY GILT 27	TR27	GB00B16NNR78	UKGT	UKG1	22.04
4 1/4% TREASURY GILT 39	T39	GB00B3KJDS62	UKGT	UKG1	29.78
4 1/4% TREASURY GILT 46	T46	GB00B128DP45	UKGT	UKG1	33.80
4 1/4% TREASURY GILT 49	T49	GB00B39R3707	UKGT	UKG1	39.18
4 1/4% TREASURY STK 32	TR32	GB0004893086	UKGT	UKG1	28.30
4 1/4% TREASURY STK 36	T4Q	GB0032452392	UKGT	UKG1	30.10
4 1/4% TREASURY STK 55	TR4Q	GB00B06YGN05	UKGT	UKG1	52.43
4 1/8% IL TREASURY 30	T30I	GB0008932666	UKGT	UKG1	27.98
4 3/4% TREASURY GILT 30	TR30	GB00B24FF097	UKGT	UKG1	26.34
4 3/4% TREASURY STK 15	T4T	GB0033280339	UKGT	UKG1	11.37
4 3/4% TREASURY STK 20	TS20	GB00B058DQ55	UKGT	UKG1	13.11
4 3/4% TREASURY STK 38	TR38	GB00B00NY175	UKGT	UKG1	28.29
4% TREASURY GILT 07/03/22	TR22	GB00B3KJDQ49	UKGT	UKG1	12.68
4% TREASURY GILT 16	T16	GB00B0V3WX43	UKGT	UKG1	11.63
5 1/4% TREASURY GILT 12	TR12	GB00B1L6WG32	UKGT	UKG1	10.00
5% TREASURY GILT 07/03/18	T18	GB00B1VWPC84	UKGT	UKG1	11.46
5% TREASURY STK 12	T512	GB0030468747	UKGT	UKG1	10.12
5% TREASURY STK 14	T514	GB0031829509	UKGT	UKG1	9.63
5% TREASURY STK 25	TR25	GB0030880693	UKGT	UKG1	19.54
6% TREASURY STK 28	TR28	GB0002404191	UKGT	UKG1	20.71
8 3/4% TREASURY STK 17	TR17	GB0008931148	UKGT	UKG1	19.20
8% TREASURY STK 13	T813	GB0008921883	UKGT	UKG1	17.29
8% TREASURY STK 15	TY8	GB0008881541	UKGT	UKG1	12.36
8% TREASURY STK 21	TR21	GB0009997999	UKGT	UKG1	12.83
9% CONVERSION LN STK 11	CV11	GB0002215225	UKGT	UKG2	11.37
TR.2 1/2% IL 24	T24I	GB0008983024	UKGT	UKG1	26.59
TR.2 1/2% IL 13	T13I	GB0009036715	UKGT	UKG1	13.56

Order Book Corporate Bonds
Weekly Spread Statistics - 6 June 2011 to 10 June 2011



Name	Security	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
ALLIED DOMECO FINANCIAL SERVICES	6.625% NTS 18/04/11	AD11	XS0127852167	UKCP	UKC2	99.26
ANGLIAN WATER	6.875% GTD BDS 21/08/23 £(VAR)(BR)	40LV	XS008953282	UKCP	UKC3	172.04
ANGLIAN WATER SERVICE FINANCE	5.25% CLASS A UNWRAP BND 30/10/15	69AU	XS0211684831	UKCP	UKC3	73.88
ANHEUSER-BUSCH INBEV SA	6.50% NTS 23/06/17	84RM	BE6000183549	UKCP	UKC3	88.68
AVIVA	6.125%/FXD RTE SUB NTS 2036 £(VAR)(BR)	AE57	XS0138717441	UKCP	UKC3	244.27
B.A.T.INTERNATIONAL FINANCE	6.375% NTS 12/12/19	48CT	XS0182188366	UKCP	UKC3	67.50
BARCLAYS BANK PLC	5.75% SUB NTS 14/09/26	AA18	XS0134886067	UKCP	UKC3	211.71
BP CAPITAL MARKETS	4.00% GTD NTS 29/12/14	59VB	XS0436300247	UKCP	UKC3	144.89
BRITISH TELECOMMUNICATIONS	5.75% BDS 17/12/28 £(VAR)(BR)	72NS	XS0097283096	UKCP	UKC2	162.30
BRITISH TELECOMMUNICATIONS	8 5/8% BDS 26/03/20(BR)	33GL	XS0052067583	UKCP	UKC2	137.01
BRITISH TELECOMMUNICATIONS	NTS 07/12/16 £(VAR) (BR)	42PU	XS0123682758	UKCP	UKC2	86.59
CENTRICA PLC	5.875% NTS 02/11/12	AD73	XS0137672381	UKCP	UKC3	94.34
COMPASS GROUP	6.375% NTS 29/05/12	AR41	XS0148362501	UKCP	UKC3	95.25
COMPASS GROUP	7% BDS 08/12/14 £(VAR)(BR)	BC82	XS0100559037	UKCP	UKC2	90.33
CO-OPERATIVE BANK	5.5555% PERP SUBORD BDS	CPBA	GB00B3VMBW45	UKCP	UKC3	297.62
COVENTRY BUILDING SOCIETY	6.092% PERMANENT INTEREST BEARING SHAF	CVB	GB00B177LC57	UKCP	UKC3	194.28
DAILY MAIL & GENERAL TRUST	5.75% BDS 07/12/18 £(VAR)(BR)	80VA	XS0170485204	UKCP	UKC3	151.96
EASTERN GROUP	8 1/2% BDS 31/03/25 # (VAR)(BR)	93GR	XS0058209106	UKCP	UKC3	116.67
EASTERN POWER NETWORKS LTD	5.75% NTS 08/03/24	52GO	XS0187202303	UKCP	UKC3	108.55
ENTERPRISE INNS	6.50% SEC BDS 2018 £(VAR)(BR)(REG S)	47VU	XS0163019143	UKCP	UKC2	181.85
EUROPEAN INVESTMENT BANK	8 3/4% BDS 25/08/17 # (VAR)(BR)	59GS	XS0055498413	UKCP	UKS1	25.94
FIRSTGROUP	6 7/8% BDS 15/04/13 £ (VAR)(BR)	AL91	XS0141500487	UKCP	UKC3	48.82
FIRSTGROUP	6.125% BDS 18/01/19 GBP (VAR)(BR)(REGS)	80ZX	XS0181013607	UKCP	UKC3	153.65
GE CAPITAL UK FUNDING	5.625% NTS 25/04/19	83IR	XS0297507773	UKCP	UKC3	96.77
GE CAPITAL UK FUNDING	5.875% NTS 18/01/33	92VF	XS0340495216	UKCP	UKC3	182.68
GE CAPITAL UK FUNDING	6.00% NTS 11/04/13	67GE	XS0357123131	UKCP	UKC3	49.13
GE CAPITAL UK FUNDING	6.750% NTS 06/08/18	34MD	XS0381559979	UKCP	UKC2	110.64
GKN HLDGS	6.75% BDS 28/10/19 £(VAR)(BR)	31OL	XS0103214762	UKCP	UKC3	143.21
GLAXOSMITHKLINE CAPITAL	5.25% GTD NTS 19/12/33	AG99	XS0140516864	UKCP	UKC2	122.12
HAMMERSON PLC	6.00% BDS 23/02/26 £(VAR)(BR)(REGS)	72VH	XS0184639895	UKCP	UKC3	149.79
HAMMERSON PLC	6.875% BDS 31/03/20 £(VAR)(BR)	07OZ	XS0109514538	UKCP	UKC3	137.34
HAMMERSON PLC	7.25% BDS 21/04/28 £(VAR)(BR)	48LK	XS0085732716	UKCP	UKC3	201.30
HS BC BANK PLC	5.375% SUB NTS 22/08/33	35LS	XS0174470764	UKCP	UKC3	185.69
HS BC BANK PLC	6 1/2% SUB NTS 07/07/23	BR06	XS0088317853	UKCP	UKC3	192.53
HSBC HLDGS	9 7/8% SUB BDS 08/04/18 # (VAR)(BR)	31GZ	XS0043041879	UKCP	UKC3	133.97
IMPERIAL TOBACCO FINANCE	6.25% NTS 04/12/18	31ML	XS0180407602	UKCP	UKC2	125.12
IMPERIAL TOBACCO FINANCE	6.875% NTS 13/06/12	AR96	XS0149049560	UKCP	UKC3	70.88
KINGFISHER	5.625% NTS 15/12/14	52DJ	XS0178322474	UKCP	UKC2	185.57
LBG CAPITAL NO.1 PLC	7.5884% ENHANCED CAP NTS 12/05/20	LB1G	XS0459086582	UKCP	UKC3	264.90
LBG CAPITAL NO.1 PLC	7.8673% ENHANCED CAP NTS 17/12/19	LB1I	XS0459086749	UKCP	UKC3	236.41
LBG CAPITAL NO.2 PLC	9.334% ENHANCED CAP NTS 07/02/20	LB2Q	XS0459088109	UKCP	UKC3	395.40
LEGAL & GENERAL FINANCE	5.875% NTS 11/12/31	71PP	XS0121464779	UKCP	UKC3	177.68
LEGAL & GENERAL GROUP	5.875% UNDATED RESET SUB ORD NTS	81CE	XS0189013823	UKCP	UKC3	223.27
LLOYDS TSB BANK PLC	5.875% SUBORD NTS 20/06/14	AT03	XS0149620691	UKCP	UKC3	147.01
LLOYDS TSB BANK PLC	6.625% SUBORD NTS 30/03/15	45OY	XS0109722990	UKCP	UKC3	147.23
LLOYDS TSB BANK PLC	7.625% DATED SUBORD NTS 22/04/25	61MP	XS0503834821	UKCP	UKC3	127.70
LLOYDS TSB BANK PLC	9 5/8% SUB BDS 06/04/23 # (VAR)(BR)	94HJ	XS0043098127	UKCP	UKC3	183.52
LLOYDS TSB BANK PLC	SENIOR 5.375% NTS 07/09/15	LBG1	XS0517466198	UKCP	UKC2	203.01
LONDON POWER NETWORKS LTD	6.125% NTS 07/06/27	84YJ	XS0148889420	UKCP	UKC3	123.43
MARKS & SPENCER	6.375% NTS 07/11/11	MS11	XS0138137285	UKCP	UKC2	121.82
MARKS & SPENCER GROUP	5.625% NTS 24/03/14	48FD	XS0188430721	UKCP	UKC2	139.04
MORGAN STANLEY	5.375% NTS 14/11/13 £ (REGD)	68IH	US617446HS12	UKCP	UKC2	120.29
NATIONAL GRID ELECTRICITY TRANS.	5.875% BDS 02/02/24 £(VAR)(BR)	BD56	XS0094073672	UKCP	UKC2	131.93
NATIONAL GRID ELECTRICITY TRANS.	6.50% BDS 27/07/28 £(VAR)(BR)	47QK	XS0132735373	UKCP	UKC3	140.02
NATIONAL GRID GAS	6% INST 07/06/17	AI68	XS0141704725	UKCP	UKC2	131.98
NATIONWIDE BUILDING SOCIETY	7.971% PERM INT BEARING SHS RECEIPT	NABA	GB0001777449	UKCP	UKC3	177.27
NORTHUMBRIAN WATER FINANCE	6% GTD BDS 11/10/17 £(VAR)(BR)	AG41	XS0139335029	UKCP	UKC3	181.25
PROVIDENT FINANCIAL	7.00% GTD BDS 14/04/20	PF7G	XS0496412064	UKCP	UKC2	113.73
PRUDENTIAL	6 7/8% BDS 2023 #(BR)	BC41	XS0083544212	UKCP	UKC3	167.89
ROLLS-ROYCE	7.375% NTS 14/06/16	47PF	XS0112487482	UKCP	UKC3	110.99
ROYAL BANK OF SCOTLAND PLC	2% PP FLTG RTE NTS 07/03/2017	RBRP	GB00B42SH312	UKCP	UKD1	99.93
ROYAL BANK OF SCOTLAND PLC	NON-PP NTS 01/02/2018	RBSU	GB00B442CZ84	UKCP	UKD1	100.28
ROYAL BANK OF SCOTLAND PLC	PP 5.1% NTS 01/02/20	RB51	GB00B3N3WC23	UKCP	UKC2	78.04
ROYAL BANK OF SCOTLAND PLC	PP FLOORED FLTG RTE NTS 06/12/20	RBPX	GB00B4MTS317	UKCP	UKD1	151.16
ROYAL BANK OF SCOTLAND PLC	PP FLRD FLTG NTS 01/11/22	RBLI	GB00B4RM3T66	UKCP	UKD1	56.53
ROYAL BANK OF SCOTLAND PLC	PP INF LKD NTS 01/11/22	RBPI	GB00B4P95L57	UKCP	UKD1	49.34
RSA INSURANCE GROUP PLC	8.5% CUM STPUP PRP SUB NTE (VAR)(BR)(REG	35VK	XS0197028714	UKCP	UKC3	140.54
SAFEWAY	6.00% NTS 10/01/17	AG93	XS0140144204	UKCP	UKC2	134.14
SAFEWAY	6.125% NTS 17/12/18 £(VAR)(BR)	92NE	XS0093004736	UKCP	UKC3	61.99
SAFEWAY	6.5% NTS 05/08/14	92OD	XS0100362911	UKCP	UKC3	61.58
SCOTTISH & SOUTHERN ENERGY	5.875% BDS 2022 £(VAR)(BR)	BC18	XS0095371638	UKCP	UKC3	125.81
SCOTTISH POWER UK	8 3/8% BDS 2017 # (VAR)(BR)	BL23	XS0073359548	UKCP	UKC3	164.82
SEGRO PLC	5.50% NTS 20/06/18 £(VAR)(BR)	32BL	XS0221323693	UKCP	UKC3	200.98
SEGRO PLC	5.75% NTS 20/06/35 £ (VAR)(BR)	52VE	XS0221324154	UKCP	UKC3	248.49
SEGRO PLC	6.00% BDS 30/09/19 £(VAR)(BR)	56GP	XS0179346274	UKCP	UKC3	197.54
SEGRO PLC	6.25% NTS 30/09/15 £(VAR)(BR)	51NL	XS0093802055	UKCP	UKC3	164.81
SEGRO PLC	6.75% NTS 23/02/24 £(VAR)(BR)	BO46	XS0107099466	UKCP	UKC3	182.02
SEVERN TRENT UTILITIES FINANCE PLC	5.25% NTS 08/12/14	64IV	XS0176529583	UKCP	UKC3	139.22
SEVERN TRENT UTILITIES FINANCE PLC	6.125% GTD BDS 2024 £(VAR)(BR)	83NL	XS0094475802	UKCP	UKC3	184.04
SEVERN TRENT UTILITIES FINANCE PLC	6.25% GTD BDS 07/06/29 £(VAR)(BR)	41NW	XS0097777253	UKCP	UKC3	167.08
SMITHS GROUP	7.25% BDS 30/06/16 £(VAR)(BR)	40PD	XS0111725049	UKCP	UKC3	179.97
TESCO	5.50% NTS 13/12/19	31CL	XS0159013068	UKCP	UKC2	125.17
TESCO	6% NTS 14/12/29	40OS	XS0105244585	UKCP	UKC3	170.79
TESCO PERSONAL FINANCE PLC	5.20% STG BDS 24/08/18	TS52	XS0591029409	UKCP	UKC2	48.80
UBS AG LONDON BRANCH	6.375% NTS 20/07/16	43MB	XS0440316635	UKCP	UKC3	182.76
UNILEVER	4.00% NTS 19/12/14	38XI	XS0418570130	UKCP	UKC2	97.25
UNILEVER	4.75% NTS 16/06/17	51TJ	XS0434423926	UKCP	UKC3	186.12
UNITED UTILITIES WATER	5.375% NTS 14/05/18	39OI	XS0168054673	UKCP	UKC3	82.62
UNITED UTILITIES WATER	5.625% NTS 20/12/27	47UV	XS0159728236	UKCP	UKC3	193.85
VODAFONE GROUP	5.625% NTS 04/12/25	VO25	XS0181816652	UKCP	UKC2	192.25
VODAFONE GROUP	5.90% NTS 26/11/32	VO32	XS0158715713	UKCP	UKC2	190.51
WAL-MART STORES INC	4.75% NTS 29/01/13 £(VAR)	88ZJ	XS0160673264	UKCP	UKC2	38.57
WESSEX WATER SERVICES FINANCE	5.75% GTD BDS 14/10/33 GBP (VAR)(BR)(S)	68OP	XS0178489844	UKCP	UKC3	192.34

Order Book Supranational Bonds
Weekly Spread Statistics - 6 June 2011 to 10 June 2011



Name	Security	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
EUROPEAN INVESTMENT BANK	3.00% BDS 07/12/15	EIB	XS0497463777	UKCP	UKS1	24.99
EUROPEAN INVESTMENT BANK	FLTG RTE BDS 19/02/15	96ML	XS0487944752	UKCP	UKS1	24.98