

Order Book Gilts

Weekly Spread Statistics - 9 August 2010 to 13 August 201



London
Stock Exchange

Name	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
0 5/8% TREASURY 42	T42A	GB00B3MYD345	UKGT	UKG1	129.87
1 1/4% IL TREASURY 22/11/27	T27	GB00B128DH60	UKGT	UKG1	100.00
1 1/4% IL TREASURY 55	TR8F	GB00B0CNHZ09	UKGT	UKG2	100.22
1 1/4% IL TREASURY GILT 17	T17	GB00B0V3WQ75	UKGT	UKG1	69.81
1 1/4% IL TREASURY GILT 32	T32	GB00B3D4VD98	UKGT	UKG1	116.35
1 1/8% IL TREASURY GILT 22/11/37	TR37	GB00B1L6W962	UKGT	UKG2	115.52
1 7/8% IL TREASURY GILT 22/11/22	T22	GB00B1Z5HQ14	UKGT	UKG1	93.60
2 1/2% IL TREASURY 11	TR2H	GB0009063578	UKGT	UKG1	25.88
2 1/2% IL TREASURY 16	TR16	GB0009075325	UKGT	UKG1	24.12
2 1/2% IL TREASURY 20	T2HI	GB0009081828	UKGT	UKG1	33.59
2 3/4% TREASURY GILT 2015	TR15	GB00B4LFR36	UKGT	UKG1	17.37
2% IL TREASURY 35	T2IL	GB0031790826	UKGT	UKG1	85.35
2.25% TREASURY GILT 07/03/14	TR14	GB00B3KJJDW09	UKGT	UKG1	17.54
3 1/4% TREASURY STOCK DUE 07/12/11	T11	GB00B3F2K012	UKGT	UKG1	16.43
3 3/4% TREASURY GILT 07/09/19	TR19	GB00B4YRFP41	UKGT	UKG1	20.02
3 3/4% TREASURY GILT 07/09/20	TR20	GB00B582JV65	UKGT	UKG1	17.30
3 3/4% IL TREASURY GILT 22/11/47	T47	GB00B24FFM16	UKGT	UKG2	122.80
4 1/2% TREASURY GILT 07/03/13	TR13	GB00B29WRG55	UKGT	UKG1	16.57
4 1/2% TREASURY GILT 07/12/42	T42	GB00B1VWPJ53	UKGT	UKG1	30.30
4 1/2% TREASURY GILT 19	T19	GB00B39R3F84	UKGT	UKG1	19.82
4 1/2% TREASURY GILT 34	TR34	GB00B52WS153	UKGT	UKG1	21.94
4 1/4% TREASURY GILT 27	TR27	GB00B16NNR78	UKGT	UKG1	23.21
4 1/4% TREASURY GILT 39	T39	GB00B3KJDS62	UKGT	UKG1	28.69
4 1/4% TREASURY GILT 46	T46	GB00B128DP45	UKGT	UKG1	41.47
4 1/4% TREASURY GILT 49	T49	GB00B39R3707	UKGT	UKG1	41.40
4 1/4% TREASURY STK 11	TR11	GB00B0LNK641	UKGT	UKG1	16.65
4 1/4% TREASURY STK 32	TR32	GB0004893086	UKGT	UKG1	29.49
4 1/4% TREASURY STK 36	T4Q	GB0032452392	UKGT	UKG1	26.69
4 1/4% TREASURY STK 55	TR4Q	GB00B06YGN05	UKGT	UKG1	62.74
4 1/8% IL TREASURY 30	T30I	GB0008932666	UKGT	UKG1	48.43
4 3/4% TREASURY GILT 30	TR30	GB00B24FF097	UKGT	UKG1	23.89
4 3/4% TREASURY STK 15	T4T	GB0033280339	UKGT	UKG1	15.92
4 3/4% TREASURY STK 20	TS20	GB00B058DQ55	UKGT	UKG1	18.61
4 3/4% TREASURY STK 38	TR38	GB00B00NY175	UKGT	UKG1	26.45
4% TREASURY GILT 07/03/22	TR22	GB00B3KJJDQ49	UKGT	UKG1	21.00
4% TREASURY GILT 16	T16	GB00B0V3WX43	UKGT	UKG1	14.66
5 1/4% TREASURY GILT 12	TR12	GB00B1L6WG32	UKGT	UKG1	15.77
5% TREASURY GILT 07/03/18	T18	GB00B1VWPC84	UKGT	UKG1	19.12
5% TREASURY STK 12	T512	GB0030468747	UKGT	UKG1	15.95
5% TREASURY STK 14	T514	GB0031829509	UKGT	UKG1	15.96
5% TREASURY STK 25	TR25	GB0030880693	UKGT	UKG1	21.11
6 1/4% TREASURY STK 10	T6Q	GB0008890161	UKGT	UKG1	16.74
6% TREASURY STK 28	TR28	GB0002404191	UKGT	UKG1	19.00
8 3/4% TREASURY STK 17	TR17	GB0008931148	UKGT	UKG1	93.39
8% TREASURY STK 13	T813	GB0008921883	UKGT	UKG1	18.25
8% TREASURY STK 15	TY8	GB0008881541	UKGT	UKG1	13.87
8% TREASURY STK 21	TR21	GB0009997999	UKGT	UKG1	13.94
9% CONVERSION LN STK 11	CV11	GB0002215225	UKGT	UKG2	16.74
TR.2 1/2% IL 24	T24I	GB0008983024	UKGT	UKG1	38.61
TR.2 1/2%IL 13	T13I	GB0009036715	UKGT	UKG1	27.07

Order Book Corporate Bonds
Weekly Spread Statistics - 9 August 2010 to 13 August 2010



Name	Security	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
ALLIED DOMECQ FINANCIAL SERVICES	6.625% NTS 18/04/11	AD11	XS0127852167	UKCP	UKC1	180.93
BRITISH TELECOMMUNICATIONS	5.75% BDS 17/12/28 #(VAR)(BR)	72NS	XS0097283096	UKCP	UKC2	173.32
BRITISH TELECOMMUNICATIONS	7.5% NTS 07/12/16 #(VAR) (BR)	42PU	XS0123682758	UKCP	UKC2	140.54
BRITISH TELECOMMUNICATIONS	8 5/8% BDS 26/03/20(BR)	33GL	XS0052067583	UKCP	UKC2	118.95
COMPASS GROUP	7% BDS 08/12/14 #(VAR)(BR)	BC82	XS0100559037	UKCP	UKC2	146.59
ENTERPRISE INNS	6.50% SEC BDS 2018 #(VAR)(BR)(REG S)	47VU	XS0163019143	UKCP	UKC2	67.31
GE CAPITAL UK FUNDING	6.750% NTS 06/08/18	34MD	XS0381559979	UKCP	UKC2	107.58
GLAXOSMITHKLINE CAPITAL	5.25% GTD NTS 19/12/33	AG99	XS0140516864	UKCP	UKC2	163.00
IMPERIAL TOBACCO FINANCE	6.25% NTS 04/12/18	31ML	XS0180407602	UKCP	UKC2	122.77
KINGFISHER	5.625% NTS 15/12/14	52DJ	XS0178322474	UKCP	UKC2	143.77
LLOYDS TSB BANK PLC	SENIOR 5.375% NTS 07/09/15	LBG1	XS0517466198	UKCP	UKC2	94.56
MARKS & SPENCER	6.375% NTS 07/11/11	MS11	XS0138137285	UKCP	UKC1	178.70
MARKS & SPENCER GROUP	5.625% NTS 24/03/14	48FD	XS0188430721	UKCP	UKC2	180.79
MORGAN STANLEY	5.375% NTS 14/11/13 # (REGD)	68IH	US617446HS12	UKCP	UKC1	160.40
NATIONAL GRID ELECTRICITY TRANS.	5.875% BDS 02/02/24 #(VAR)(BR)	BD56	XS0094073672	UKCP	UKC2	131.54
NATIONAL GRID GAS	6% INST 07/06/17	AI68	XS0141704725	UKCP	UKC2	137.50
PROVIDENT FINANCIAL	7.00% GTD BDS 14/04/20	PF77	XS0496412064	UKCP	UKC1	110.37
ROYAL BANK OF SCOTLAND	PP 5.1% NTS 01/02/20	RB51	GB00B3N3WC23	UKCP	UKC1	76.47
SAFEBANK	6.00% NTS 10/01/17	AG93	XS0140144204	UKCP	UKC2	122.17
TESCO	5.50% NTS 13/12/19	31CL	XS0159013068	UKCP	UKC2	148.26
UNILEVER	4.00% NTS 19/12/14	38XI	XS0418570130	UKCP	UKC2	179.08
VODAFONE GROUP	5.625% NTS 04/12/25	VO25	XS0181816652	UKCP	UKC1	149.15
VODAFONE GROUP	5.90% NTS 26/11/32	VO32	XS0158715713	UKCP	UKC1	144.46
WAL-MART STORES INC	4.75% NTS 29/01/13 #(VAR)	88ZJ	XS0160673264	UKCP	UKC2	177.44

Order Book Supranational Bonds
Weekly Spread Statistics - 9 August 2010 to 13 August 2010



Name	Security	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
EUROPEAN INVESTMENT BANK	3.00% BDS 07/12/15	EIB	XS0497463777	UKCP	UKC1	23.33
EUROPEAN INVESTMENT BANK	FLTG RTE BDS 19/02/15	96ML	XS0487944752	UKCP	UKC1	25.00