

Order Book Gilts

Weekly Spread Statistics - 19 July 2010 to 23 July 2010



London
Stock Exchange

Name	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
0 5/8% TREASURY 42	T42A	GB00B3MYD345	UKGT	UKG1	131.84
1 1/4% IL TREASURY 22/11/27	T27	GB00B128DH60	UKGT	UKG1	96.65
1 1/4% IL TREASURY 55	TR8F	GB00B0CNHZ09	UKGT	UKG2	101.58
1 1/4% IL TREASURY GILT 17	T17	GB00B0V3WQ75	UKGT	UKG1	59.68
1 1/4% IL TREASURY GILT 32	T32	GB00B3D4VD98	UKGT	UKG1	99.87
1 1/8% IL TREASURY GILT 22/11/37	TR37	GB00B1L6W962	UKGT	UKG2	112.15
1 7/8% IL TREASURY GILT 22/11/22	T22	GB00B1Z5HQ14	UKGT	UKG1	77.20
2 1/2% IL TREASURY 11	TR2H	GB0009063578	UKGT	UKG1	18.34
2 1/2% IL TREASURY 16	TR16	GB0009075325	UKGT	UKG1	23.05
2 1/2% IL TREASURY 20	T2HI	GB0009081828	UKGT	UKG1	31.91
2 3/4% TREASURY GILT 2015	TR15	GB00B4LFR36	UKGT	UKG1	10.45
2% IL TREASURY 35	T2IL	GB0031790826	UKGT	UKG1	81.33
2.25% TREASURY GILT 07/03/14	TR14	GB00B3KJDW09	UKGT	UKG1	10.53
3 1/4% TREASURY STOCK DUE 07/12/11	T11	GB00B3F2K012	UKGT	UKG1	13.36
3 3/4% TREASURY GILT 07/09/19	TR19	GB00B4YRFP41	UKGT	UKG1	12.42
3 3/4% TREASURY GILT 07/09/20	TR20	GB00B582JV65	UKGT	UKG1	12.26
3 3/4% IL TREASURY GILT 22/11/47	T47	GB00B24FFM16	UKGT	UKG2	124.13
4 1/2% TREASURY GILT 07/03/13	TR13	GB00B29WRG55	UKGT	UKG1	9.91
4 1/2% TREASURY GILT 07/12/42	T42	GB00B1VWPJ53	UKGT	UKG1	27.19
4 1/2% TREASURY GILT 19	T19	GB00B39R3F84	UKGT	UKG1	11.79
4 1/2% TREASURY GILT 34	TR34	GB00B52WS153	UKGT	UKG1	21.41
4 1/4% TREASURY GILT 27	TR27	GB00B16NNR78	UKGT	UKG1	20.17
4 1/4% TREASURY GILT 39	T39	GB00B3KJDS62	UKGT	UKG1	25.37
4 1/4% TREASURY GILT 46	T46	GB00B128DP45	UKGT	UKG1	32.00
4 1/4% TREASURY GILT 49	T49	GB00B39R3707	UKGT	UKG1	36.60
4 1/4% TREASURY STK 11	TR11	GB00B0LNX641	UKGT	UKG1	10.41
4 1/4% TREASURY STK 32	TR32	GB0004893086	UKGT	UKG1	24.67
4 1/4% TREASURY STK 36	T4Q	GB0032452392	UKGT	UKG1	25.01
4 1/4% TREASURY STK 55	TR4Q	GB00B06YGN05	UKGT	UKG1	53.95
4 1/8% IL TREASURY 30	T30I	GB0008932666	UKGT	UKG1	49.26
4 3/4% TREASURY GILT 30	TR30	GB00B24FF097	UKGT	UKG1	21.86
4 3/4% TREASURY STK 15	T4T	GB0033280339	UKGT	UKG1	11.19
4 3/4% TREASURY STK 20	TS20	GB00B058DQ55	UKGT	UKG1	8.38
4 3/4% TREASURY STK 38	TR38	GB00B00NY175	UKGT	UKG1	23.96
4% TREASURY GILT 07/03/22	TR22	GB00B3KJDQ49	UKGT	UKG1	12.54
4% TREASURY GILT 16	T16	GB00B0V3WX43	UKGT	UKG1	11.44
5 1/4% TREASURY GILT 12	TR12	GB00B1L6WG32	UKGT	UKG1	9.85
5% TREASURY GILT 07/03/18	T18	GB00B1VWPC84	UKGT	UKG1	11.36
5% TREASURY STK 12	T512	GB0030468747	UKGT	UKG1	13.61
5% TREASURY STK 14	T514	GB0031829509	UKGT	UKG1	9.98
5% TREASURY STK 25	TR25	GB0030880693	UKGT	UKG1	18.44
6 1/4% TREASURY STK 10	T6Q	GB0008890161	UKGT	UKG1	10.45
6% TREASURY STK 28	TR28	GB0002404191	UKGT	UKG1	18.24
8 3/4% TREASURY STK 17	TR17	GB0008931148	UKGT	UKG1	21.91
8% TREASURY STK 13	T813	GB0008921883	UKGT	UKG1	16.36
8% TREASURY STK 15	TY8	GB0008881541	UKGT	UKG1	12.25
8% TREASURY STK 21	TR21	GB0009997999	UKGT	UKG1	8.99
9% CONVERSION LN STK 11	CV11	GB0002215225	UKGT	UKG2	11.05
TR.2 1/2% IL 24	T24I	GB0008983024	UKGT	UKG1	38.88
TR.2 1/2%IL 13	T13I	GB0009036715	UKGT	UKG1	25.19

Order Book Corporate Bonds
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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	189.54
BRITISH TELECOMMUNICATIONS	5.75% BDS 17/12/28 #(VAR)(BR)	72NS	XS0097283096	UKCP	UKC2	170.24
BRITISH TELECOMMUNICATIONS	7.5% NTS 07/12/16 #(VAR) (BR)	42PU	XS0123682758	UKCP	UKC2	128.88
BRITISH TELECOMMUNICATIONS	8 5/8% BDS 26/03/20(BR)	33GL	XS0052067583	UKCP	UKC2	125.45
COMPASS GROUP	7% BDS 08/12/14 #(VAR)(BR)	BC82	XS0100559037	UKCP	UKC2	161.79
ENTERPRISE INNS	6.50% SEC BDS 2018 #(VAR)(BR)(REG S)	47VU	XS0163019143	UKCP	UKC2	156.64
GE CAPITAL UK FUNDING	6.750% NTS 06/08/18	34MD	XS0381559979	UKCP	UKC2	150.20
GLAXOSMITHKLINE CAPITAL	5.25% GTD NTS 19/12/33	AG99	XS0140516864	UKCP	UKC2	188.21
IMPERIAL TOBACCO FINANCE	6.25% NTS 04/12/18	31ML	XS0180407602	UKCP	UKC2	136.89
KINGFISHER	5.625% NTS 15/12/14	52DJ	XS0178322474	UKCP	UKC2	164.68
LLOYDS TSB BANK PLC	SENIOR 5.375% NTS 07/09/15	LBG1	XS0517466198	UKCP	UKC2	90.38
MARKS & SPENCER	6.375% NTS 07/11/11	MS11	XS0138137285	UKCP	UKC1	166.91
MARKS & SPENCER GROUP	5.625% NTS 24/03/14	48FD	XS0188430721	UKCP	UKC2	127.78
MORGAN STANLEY	5.375% NTS 14/11/13 # (REGD)	68IH	US617446HS12	UKCP	UKC1	170.02
NATIONAL GRID ELECTRICITY TRANS.	5.875% BDS 02/02/24 #(VAR)(BR)	BD56	XS0094073672	UKCP	UKC2	185.54
NATIONAL GRID GAS	6% INST 07/06/17	AI68	XS0141704725	UKCP	UKC2	157.36
PROVIDENT FINANCIAL	7.00% GTD BDS 14/04/20	PF77	XS0496412064	UKCP	UKC1	141.50
ROYAL BANK OF SCOTLAND	PP 5.1% NTS 01/02/20	RB51	GB00B3N3WC23	UKCP	UKC1	77.78
SAFEBANK	6.00% NTS 10/01/17	AG93	XS0140144204	UKCP	UKC2	155.34
TESCO	5.50% NTS 13/12/19	31CL	XS0159013068	UKCP	UKC2	154.96
UNILEVER	4.00% NTS 19/12/14	38XI	XS0418570130	UKCP	UKC2	187.25
VODAFONE GROUP	5.625% NTS 04/12/25	VO25	XS0181816652	UKCP	UKC1	198.42
VODAFONE GROUP	5.90% NTS 26/11/32	VO32	XS0158715713	UKCP	UKC1	187.34
WAL-MART STORES INC	4.75% NTS 29/01/13 #(VAR)	88ZJ	XS0160673264	UKCP	UKC2	185.29

Order Book Supranational Bonds
Weekly Spread Statistics - 19 July 2010 to 23 July 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	23.58
EUROPEAN INVESTMENT BANK	FLTG RTE BDS 19/02/15	96ML	XS0487944752	UKCP	UKC1	25.02