

Order Book Gilts  
Weekly Spread Statistics - 27 Dec 2010 to 31 Dec 2010



London  
Stock Exchange

Name	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
0 5/8% IL TREASURY 42	T42A	GB00B3MYD345	UKGT	UKG1	62.64
1 1/4% IL TREASURY 22/11/27	T27	GB00B128DH60	UKGT	UKG1	74.88
1 1/4% IL TREASURY 55	TR8F	GB00B0CNHZ09	UKGT	UKG2	91.82
1 1/4% IL TREASURY GILT 17	T17	GB00B0V3WQ75	UKGT	UKG1	73.11
1 1/4% IL TREASURY GILT 32	T32	GB00B3D4VD98	UKGT	UKG1	63.34
1 1/8% IL TREASURY GILT 22/11/37	TR37	GB00B1L6W962	UKGT	UKG2	104.67
1 7/8% IL TREASURY GILT 22/11/22	T22	GB00B1Z5HQ14	UKGT	UKG1	67.23
2 1/2% IL TREASURY 11	TR2H	GB0009063578	UKGT	UKG1	21.98
2 1/2% IL TREASURY 16	TR16	GB0009075325	UKGT	UKG1	22.37
2 1/2% IL TREASURY 20	T2HI	GB0009081828	UKGT	UKG1	32.66
2 3/4% TREASURY GILT 2015	TR15	GB00B4LFZR36	UKGT	UKG1	17.75
2% IL TREASURY 35	T2IL	GB0031790826	UKGT	UKG1	75.48
2.25% TREASURY GILT 07/03/14	TR14	GB00B3KJDW09	UKGT	UKG1	17.96
3 1/4% TREASURY STOCK DUE 07/12/11	T11	GB00B3F2K012	UKGT	UKG1	16.51
3 3/4% TREASURY GILT 07/09/19	TR19	GB00B4YRFP41	UKGT	UKG1	39.56
3 3/4% TREASURY GILT 07/09/20	TR20	GB00B582JV65	UKGT	UKG1	18.14
3 3/4% IL TREASURY GILT 22/11/47	T47	GB00B24FFM16	UKGT	UKG2	86.64
4 1/2% TREASURY GILT 07/03/13	TR13	GB00B29WRG55	UKGT	UKG1	16.96
4 1/2% TREASURY GILT 07/12/42	T42	GB00B1VWPJ53	UKGT	UKG1	68.48
4 1/2% TREASURY GILT 19	T19	GB00B39R3F84	UKGT	UKG1	37.58
4 1/2% TREASURY GILT 34	TR34	GB00B52WS153	UKGT	UKG1	72.06
4 1/4% TREASURY GILT 27	TR27	GB00B16NNR78	UKGT	UKG1	46.15
4 1/4% TREASURY GILT 39	T39	GB00B3KJDS62	UKGT	UKG1	70.37
4 1/4% TREASURY GILT 46	T46	GB00B128DP45	UKGT	UKG1	72.99
4 1/4% TREASURY GILT 49	T49	GB00B39R3707	UKGT	UKG1	76.86
4 1/4% TREASURY STK 11	TR11	GB00B0LNX641	UKGT	UKG1	16.55
4 1/4% TREASURY STK 32	TR32	GB0004893086	UKGT	UKG1	72.04
4 1/4% TREASURY STK 36	T4Q	GB0032452392	UKGT	UKG1	70.02
4 1/4% TREASURY STK 55	TR4Q	GB00B06YGN05	UKGT	UKG1	78.71
4 1/8% IL TREASURY 30	T30I	GB0008932666	UKGT	UKG1	39.92
4 3/4% TREASURY GILT 30	TR30	GB00B24FF097	UKGT	UKG1	67.12
4 3/4% TREASURY STK 15	T4T	GB0033280339	UKGT	UKG1	17.34
4 3/4% TREASURY STK 20	TS20	GB00B058DQ55	UKGT	UKG1	26.63
4 3/4% TREASURY STK 38	TR38	GB00B00NY175	UKGT	UKG1	71.38
4% TREASURY GILT 07/03/22	TR22	GB00B3KJDQ49	UKGT	UKG1	28.79
4% TREASURY GILT 16	T16	GB00B0V3WX43	UKGT	UKG1	16.96
5 1/4% TREASURY GILT 12	TR12	GB00B1L6WG32	UKGT	UKG1	16.37
5% TREASURY GILT 07/03/18	T18	GB00B1VWPC84	UKGT	UKG1	19.27
5% TREASURY STK 12	T512	GB0030468747	UKGT	UKG1	16.91
5% TREASURY STK 14	T514	GB0031829509	UKGT	UKG1	16.51
5% TREASURY STK 25	TR25	GB0030880693	UKGT	UKG1	35.06
6% TREASURY STK 28	TR28	GB0002404191	UKGT	UKG1	33.07
8 3/4% TREASURY STK 17	TR17	GB0008931148	UKGT	UKG1	65.92
8% TREASURY STK 13	T813	GB0008921883	UKGT	UKG1	21.61
8% TREASURY STK 15	TY8	GB0008881541	UKGT	UKG1	18.15
8% TREASURY STK 21	TR21	GB0009997999	UKGT	UKG1	30.78
9% CONVERSION LN STK 11	CV11	GB0002215225	UKGT	UKG2	18.17
TR.2 1/2% IL 24	T24I	GB0008983024	UKGT	UKG1	37.63
TR.2 1/2% IL 13	T13I	GB0009036715	UKGT	UKG1	18.34

Order Book Corporate Bonds  
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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	98.79
ANGLIAN WATER	6.875% GTD BDS 21/08/23 #(VAR)(BR)	40LV	XS0089553282	UKCP	UKC3	173.88
ANGLIAN WATER SERVICE FINANCE	5.25% CLASS A UNWRAP BND 30/10/15	69AU	XS0211684831	UKCP	UKC3	76.32
ANHEUSER-BUSCH INBEV SA	6.50% NTS 23/06/17	84RM	BE6000183549	UKCP	UKC3	88.38
AVIVA	6.125%/FXD RTE SUB NTS 2036 #(VAR)(BR)	AE57	XS0138717441	UKCP	UKC3	243.27
B.A.T.INTERNATIONAL FINANCE	6.375% NTS 12/12/19	48CT	XS0182188366	UKCP	UKC3	68.43
BARCLAYS BANK PLC	5.75% SUB NTS 14/09/26	AA18	XS0134886067	UKCP	UKC3	208.48
BP CAPITAL MARKETS	4.00% GTD NTS 29/12/14	59VB	XS0436300247	UKCP	UKC3	145.31
BRITISH TELECOMMUNICATIONS	5.75% BDS 17/12/28 #(VAR)(BR)	72NS	XS0097283096	UKCP	UKC2	189.27
BRITISH TELECOMMUNICATIONS	8 5/8% BDS 26/03/20(BR)	33GL	XS0052067583	UKCP	UKC2	129.27
BRITISH TELECOMMUNICATIONS	NTS 07/12/16 #(VAR) (BR)	42PU	XS0123682758	UKCP	UKC2	113.27
CENTRICA PLC	5.875% NTS 02/11/12	AD73	XS0137672381	UKCP	UKC3	93.72
COMPASS GROUP	6.375% NTS 29/05/12	AR41	XS0148362501	UKCP	UKC3	94.66
COMPASS GROUP	7% BDS 08/12/14 #(VAR)(BR)	BC82	XS0100559037	UKCP	UKC2	104.30
CO-OPERATIVE BANK	5.5555% PERP SUBORD BDS	CPBA	GB00B3VMBW45	UKCP	UKC3	368.94
COVENTRY BUILDING SOCIETY	6.092% PERMANENT INTEREST BEARING SHAF CVB	GB00B177CL57	UKCP	UKC3	278.17	
DAILY MAIL & GENERAL TRUST	5.75% BDS 07/12/18 #(VAR)(BR)	80VA	XS0170485204	UKCP	UKC3	153.47
EASTERN GROUP	8 1/2% BDS 31/03/25 #(VAR)(BR)	93GR	XS0058209106	UKCP	UKC3	115.96
EASTERN POWER NETWORKS PLC	5.75% NTS 08/03/24	52GO	XS0187202303	UKCP	UKC3	109.76
ENTERPRISE INNS	6.50% SEC BDS 2018 #(VAR)(BR)(REG S)	47VU	XS0163019143	UKCP	UKC2	280.91
EUROPEAN INVESTMENT BANK	8 3/4% BDS 25/08/17 #(VAR)(BR)	59GS	XS0055498413	UKCP	UKS1	53.30
FIRSTGROUP	6 7/8% BDS 15/04/13 # (VAR)(BR)	AL91	XS0141500487	UKCP	UKC3	52.89
FIRSTGROUP	6.125% BDS 18/01/19 GBP (VAR)(BR)(REGS)	80ZX	XS0181013607	UKCP	UKC3	156.49
GE CAPITAL UK FUNDING	5.625% NTS 25/04/19	83IR	XS0297507773	UKCP	UKC3	98.49
GE CAPITAL UK FUNDING	5.875% NTS 18/01/33	92VF	XS0340495216	UKCP	UKC3	182.07
GE CAPITAL UK FUNDING	6.00% NTS 11/04/13	67GE	XS0357123131	UKCP	UKC3	53.33
GE CAPITAL UK FUNDING	6.750% NTS 06/08/18	34MD	XS0381559979	UKCP	UKC2	116.71
GKN HLDGS	6.75% BDS 28/10/19 #(VAR)(BR)	31OL	XS0103214762	UKCP	UKC3	145.60
GLAXOSMITHKLINE CAPITAL	5.25% GTD NTS 19/12/33	AG99	XS0140516864	UKCP	UKC2	144.18
HAMMERSON PLC	6.00% BDS 23/02/26 #(VAR)(BR)(REGS)	72VH	XS0184639895	UKCP	UKC3	153.50
HAMMERSON PLC	6.875% BDS 31/03/20 #(VAR)(BR)	07OZ	XS0109514538	UKCP	UKC3	139.30
HAMMERSON PLC	7.25% BDS 21/04/28 #(VAR)(BR)	48LK	XS0085732716	UKCP	UKC3	201.28
HS BC BANK PLC	5.375% SUB NTS 22/08/33	35LS	XS0174470764	UKCP	UKC3	185.79
HS BC BANK PLC	6 1/2% SUB NTS 07/07/23	BR06	XS0088317853	UKCP	UKC3	191.88
HSBC HLDGS	9 7/8% SUB BDS 08/04/18 #(VAR)(BR)	31GZ	XS0043041879	UKCP	UKC3	132.75
IMPERIAL TOBACCO FINANCE	6.25% NTS 04/12/18	31ML	XS0180407602	UKCP	UKC2	140.02
IMPERIAL TOBACCO FINANCE	6.875% NTS 13/06/12	AR96	XS0149049560	UKCP	UKC3	70.31

Order Book Supranational Bonds  
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EUROPEAN INVESTMENT BANK	3.00% BDS 07/12/15	EIB	XS0497463777	UKCP	UKS1	24.72
EUROPEAN INVESTMENT BANK	FLTG RTE BDS 19/02/15	96ML	XS0487944752	UKCP	UKS1	24.99