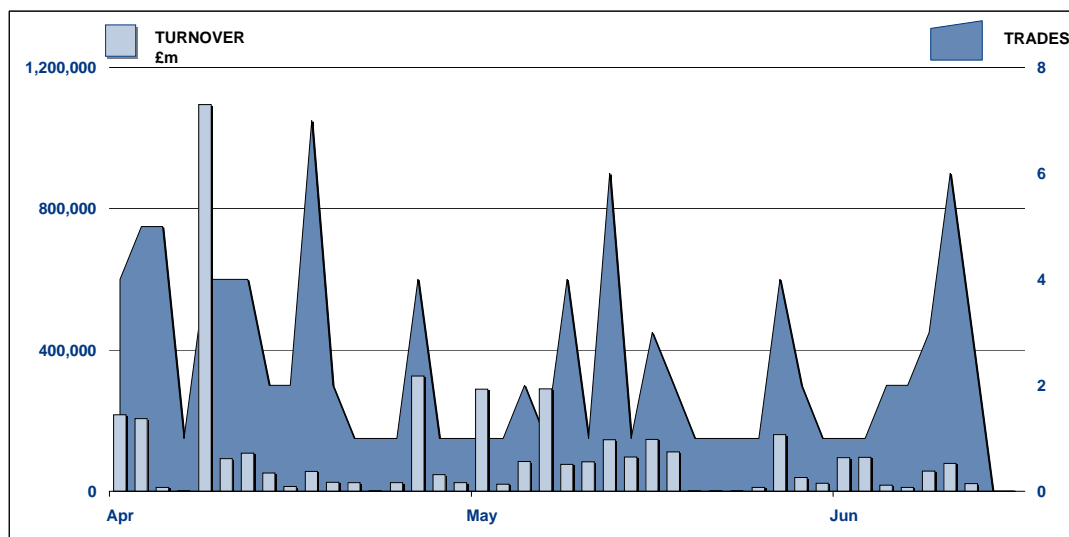


Order book for Retail Bonds Statistics for June 2011



ON BOOK DAILY TRADING ACTIVITY



SUMMARY

	BONDS LISTED		TRADING ON ORDER BOOK				
	June-11	April-11		May-11		June-11	
	LISTED end of month	NUMBER of TRADES	TURNOVER £m	NUMBER of TRADES	TURNOVER £m	NUMBER of TRADES	TURNOVER £m
GILTS	49	5	1.19	3	0.71	-	-
CORPORATES	94	36	0.71	21	0.70	35	0.97
SUPRANATIONALS	4	-	-	-	-	-	-
TOTAL	147	41	1.90	24	1.41	35	0.97

	RETAIL SIZE* TRADED OFF BOOK					
	April-11		May-11		June-11	
	NUMBER of TRADES	TURNOVER £m	NUMBER of TRADES	TURNOVER £m	NUMBER of TRADES	TURNOVER £m
GILTS	11,932	174.30	12,737	184.09	14,096	212.34
CORPORATES	1,618	18.02	1,473	15.78	1,629	19.25
SUPRANATIONALS	18	0.37	58	0.85	35	0.39
TOTAL	13,568	192.70	14,268	200.72	15,760	231.99

MOST TRADED SECURITIES ON ORDER BOOK BY TURNOVER

Name	ISIN	Stock Name	Number of Trades	£m Turnover
ROYAL BANK OF SCOTLAND PLC	GB00B4P95L57	INFLN LKD NTS 01/11/22(UK RPI) GBP100	10	56.75
ROYAL BANK OF SCOTLAND PLC	GB00B3N3WC23	5.1% PRINC PROT NTS 01/02/20 GBP100	4	26.28
GKN HLDGS	XS0103214762	6.75% BDS 28/10/2019 GBP(VAR)	1	5.39
LEGAL & GENERAL GROUP	XS0189013823	5.875% UNDATED RESET SUBNTS GBP(VAR)	1	2.25
COVENTRY BUILDING SOCIETY	GB00B177CL57	6.092% PERM INT BEARING SHS GBP1000	1	2.20
LLOYDS TSB BANK PLC	XS0517466198	5.375% MTN 07/09/15 GBP1000 4072	1	1.13
B.A.T.INTERNATIONAL FINANCE	XS0182188366	6.375% NTS 12/12/19 GBP(VAR)	1	1.10
LBG CAPITAL NO.1 PLC	XS0459086582	7.5884% ENH CAP NTS 12/05/20 GBP1000	1	0.93
ROYAL BANK OF SCOTLAND PLC	GB00B4RM3T66	FLRD FRN 01/11/22(3M GBP LIBOR) GBP100	4	0.37
PROVIDENT FINANCIAL	XS0496412064	7% GTD BDS 14/04/20 GBP1	1	0.26

Notes

Retail Bond size is any trade less than £50k

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