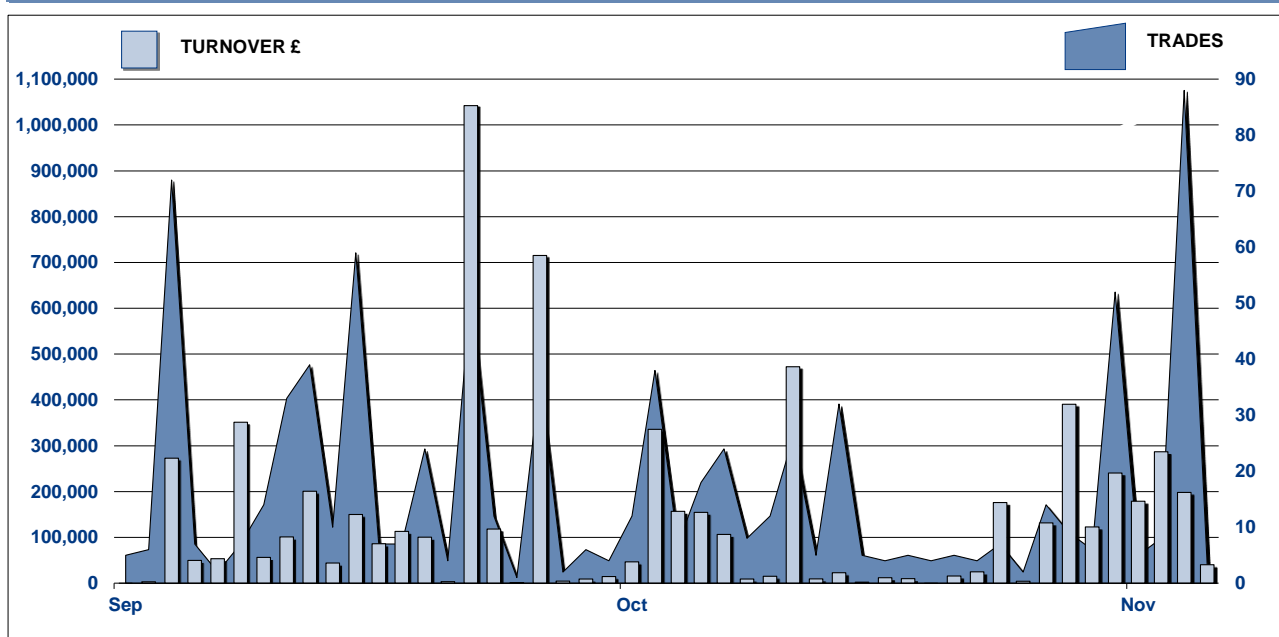


# Order book for Retail Bonds Statistics - November 2011



## ON BOOK DAILY TRADING ACTIVITY



## SUMMARY

|                | BONDS LISTED        |  | TRADING ON ORDER BOOK |             |                  |             |                  |             |
|----------------|---------------------|--|-----------------------|-------------|------------------|-------------|------------------|-------------|
|                | November-11         |  | September-11          |             | October-11       |             | November-11      |             |
|                | LISTED end of month |  | Number of TRADES      | TURNOVER £m | Number of TRADES | TURNOVER £m | Number of TRADES | TURNOVER £m |
| GILTS          | 53                  |  | 7                     | 1.24        | 9                | 1.18        | 14               | 1.147       |
| CORPORATES     | 95                  |  | 401                   | 2.25        | 238              | 1.04        | 234              | 0.54        |
| SUPRANATIONALS | 4                   |  | -                     | -           | -                | -           | -                | -           |
| <b>TOTAL</b>   | <b>152</b>          |  | <b>408</b>            | <b>3.49</b> | <b>247</b>       | <b>2.22</b> | <b>248</b>       | <b>1.69</b> |

|                | RETAIL SIZE* TRADED OFF BOOK |               |                  |               |                  |               |
|----------------|------------------------------|---------------|------------------|---------------|------------------|---------------|
|                | September-11                 |               | October-11       |               | November-11      |               |
|                | Number of Trades             | Turnover £m   | Number of Trades | Turnover £m   | Number of Trades | Turnover £m   |
| GILTS          | 13,571                       | 198.41        | 12,599           | 199.23        | 13,931           | 220.48        |
| CORPORATES     | 1,608                        | 17.75         | 2,152            | 25.50         | 2,193            | 24.62         |
| SUPRANATIONALS | 20                           | 0.26          | 17               | 0.23          | -                | -             |
| <b>TOTAL</b>   | <b>15,199</b>                | <b>216.42</b> | <b>14,768</b>    | <b>224.95</b> | <b>16,124</b>    | <b>245.10</b> |

## MOST TRADED SECURITIES ON ORDER BOOK BY TURNOVER

| Name                       | ISIN         | Stock Name                               | Number of Trades | £,000 Turnover |
|----------------------------|--------------|--|------------------|----------------|
| TESCO PERSONAL FINANCE PLC | XS0591029409 | 5.2% STG BDS 24/08/18 GBP100             | 11               | 11.83          |
| ROYAL BANK OF SCOTLAND PLC | GB00B4RM3T66 | FLRD FRN 01/11/22(3M GBP LIBOR) GBP100   | 4                | 6.38           |
| UBS AG LONDON BRANCH       | XS0440316635 | 6.375% NTS 20/07/16 GBP1000              | 2                | 5.42           |
| LLOYDS TSB BANK PLC        | XS0604804194 | 5.5% NTS 25/09/16 GBP1000                | 3                | 5.02           |
| TESCO                      | XS0159013068 | 5.5% NTS 13/12/19 GBP1000                | 5                | 4.04           |
| AVIVA                      | XS0138717441 | 6.125% RESET SUB NTS 14/11/2036 GBP(VAR) | 5                | 3.94           |
| LBG CAPITAL NO.1 PLC       | XS0459086582 | 7.5884% ENH CAP NTS 12/05/20 GBP1000     | 5                | 3.41           |
| LBG CAPITAL NO.2 PLC       | XS0459088109 | 9.334% ENH CAP NTS 07/02/20 GBP1000      | 4                | 3.07           |
| PRUDENTIAL                 | XS0083544212 | 6 7/8% BDS 20/1/2023 GBP(VAR)(BR)        | 3                | 3.05           |
| LBG CAPITAL NO.1 PLC       | XS0459086749 | 7.8673% ENH CAP NTS 17/12/19 GBP1000     | 3                | 2.40           |

### Notes

Retail Bond size is any trade less than £50k

### Market Information & Analysis

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