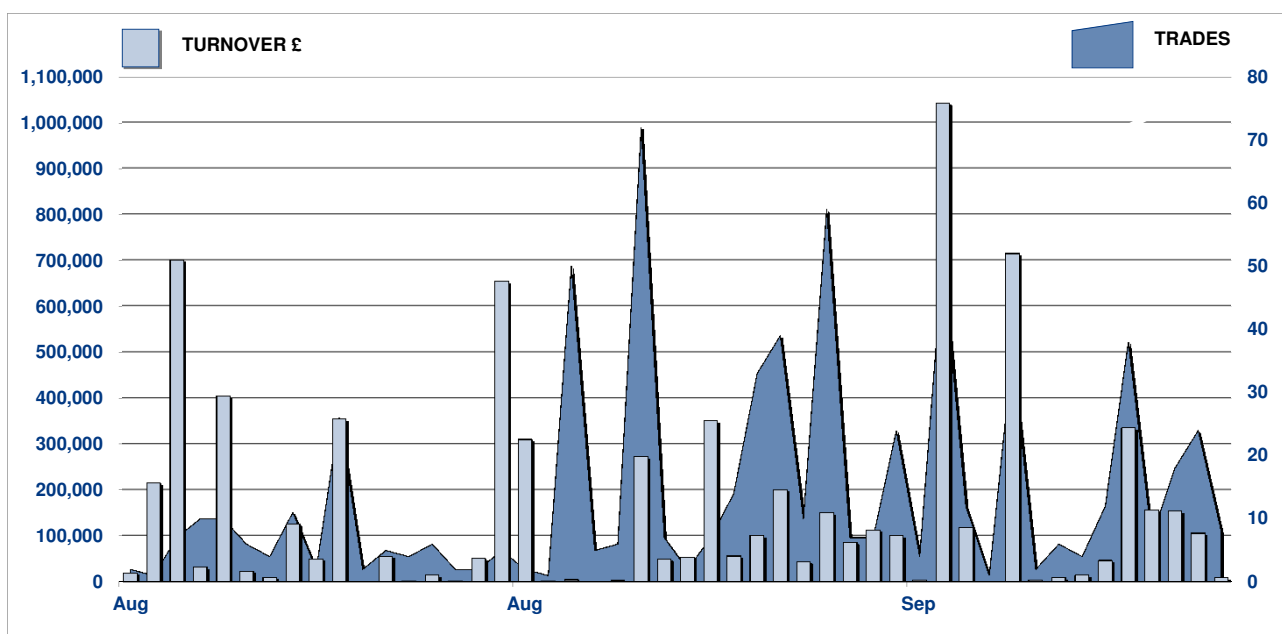


Order book for Retail Bonds Statistics - October 2011



ON BOOK DAILY TRADING ACTIVITY



SUMMARY

	BONDS LISTED	TRADING ON ORDER BOOK					
	October-11	August-11		September-11		October-11	
	LISTED end of month	Number of TRADES	TURNOVER £m	Number of TRADES	TURNOVER £m	Number of TRADES	TURNOVER £m
GILTS	53	8	2.54	7	1.24	9	1.182
CORPORATES	95	150	0.49	401	2.25	238	1.04
SUPRANATIONALS	4	-	-	-	-	-	-
TOTAL	152	158	3.03	408	3.49	247	2.22
		RETAIL SIZE* TRADED OFF BOOK					
GILTS		13,101	204.16	13,571	198.41	12,599	199.23
CORPORATES		1,536	18.52	1,608	17.75	2,152	25.50
SUPRANATIONALS		29	0.43	20	0.26	-	-
TOTAL		14,666	223.11	15,199	216.42	14,751	224.73

MOST TRADED SECURITIES ON ORDER BOOK BY TURNOVER

Name	ISIN	Stock Name	Number of Trades	£,000 Turnover
ROYAL BANK OF SCOTLAND PLC	GB00B4P95L57	INFLN LKD NTS 01/11/22(UK RPI) GBP100	47	43.88
GLAXOSMITHKLINE CAPITAL	XS0140516864	5.25% GTD NTS 19/12/33 GBP1000	21	7.53
LLOYDS TSB BANK PLC	XS0604804194	5.5% NTS 25/09/16 GBP1000	9	7.14
ROYAL BANK OF SCOTLAND PLC	GB00B3N3WC23	5.1% PRINC PROT NTS 01/02/20 GBP100	27	5.74
PROVIDENT FINANCIAL	XS0605672558	7.5% NTS 30/09/16 GBP100	3	5.64
PROVIDENT FINANCIAL	XS0496412064	7% GTD BDS 14/04/20 GBP1	4	5.03
LBG CAPITAL NO.1 PLC	XS0459086749	7.8673% ENH CAP NTS 17/12/19 GBP1000	6	3.47
LBG CAPITAL NO.2 PLC	XS0459088109	9.334% ENH CAP NTS 07/02/20 GBP1000	3	2.58
PRUDENTIAL	XS0083544212	6 7/8% BDS 20/1/2023 GBP(VAR)(BR)	2	2.35
LBG CAPITAL NO.1 PLC	XS0459086582	7.5884% ENH CAP NTS 12/05/20 GBP1000	3	2.03

Notes

Retail Bond size is any trade less than £50k

Market Information & Analysis

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