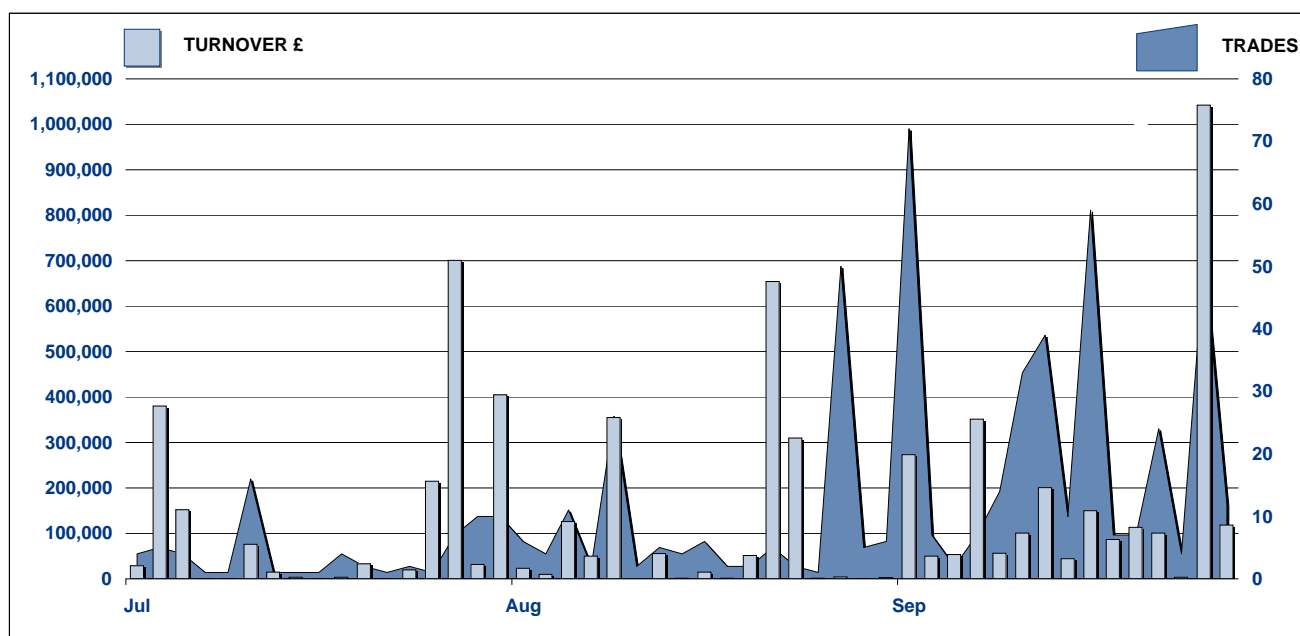


Order book for Retail Bonds Statistics - September 2011



ON BOOK DAILY TRADING ACTIVITY



SUMMARY

	BONDS LISTED	TRADING ON ORDER BOOK					
	September-11	July-11		August-11		September-11	
	LISTED end of month	Number of TRADES	TURNOVER £m	Number of TRADES	TURNOVER £m	Number of TRADES	TURNOVER £m
GILTS	53	1	0.11	8	2.54	7	1.239
CORPORATES	95	40	0.59	150	0.49	401	2.25
SUPRANATIONALS	4	-	-	-	-	-	-
TOTAL	152	41	0.70	158	3.03	408	3.49
		RETAIL SIZE* TRADED OFF BOOK					
GILTS		12,733	192.01	13,101	204.16	13,571	198.41
CORPORATES		1,637	19.81	1,536	18.52	1,608	17.75
SUPRANATIONALS		17	0.23	29	0.43	20	0.26
TOTAL		14,387	212.05	14,666	223.11	15,199	216.42

MOST TRADED SECURITIES ON ORDER BOOK BY TURNOVER

Name	ISIN	Stock Name	Number of Trades	£,000 Turnover
PROVIDENT FINANCIAL	XS0496412064	7% GTD BDS 14/04/20 GBP1	12	18.55
DAILY MAIL & GENERAL TRUST	XS0170485204	5.75% BDS 7/12/18 GBP(VAR)	6	11.07
AVIVA	XS0138717441	6.125% RESET SUB NTS 14/11/2036 GBP(VAR)	13	10.97
LLOYDS TSB BANK PLC	XS0109722990	6.625% SUBORD NOTES 30/3/2015 GBP(VAR)	13	9.92
NATIONAL GRID ELECTRICITY TR	XS0094073672	5.875% BDS 2/2/2024 GBP(VAR)	13	9.12
LEGAL & GENERAL GROUP	XS0189013823	5.875% UNDATED RESET SUBNTS GBP(VAR)	11	8.81
VODAFONE GROUP	XS0158715713	5.90% EUR MED TRM NTS 26/11/32 GBP(VAR)	5	8.71
RSA INSURANCE GROUP PLC	XS0197028714	8.5% CUM STEP UP PERP NTS GBP(VAR)REG'S	8	7.76
EASTERN GROUP	XS0058209106	8.5% BDS 31/3/25 GBP(VAR)	15	7.55
NATIONAL GRID ELECTRICITY TR	XS0132735373	6.5% BDS 27/7/2028 GBP(VAR)	8	7.29

Notes

Retail Bond size is any trade less than £50k

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