



## CORPORATE BONDS - DIRTY PRICE

ISIN	TIDM	LONG NAME	MATURITY DATE	COUPON VALUE	COUPON TYPE
GB00B42SH312	RBRP	ROYAL BANK OF SCOTLAND PLC ROY.BK.SC NTS17	07-Mar-17	2	Variable
GB00B4MTS317	RBPX	ROYAL BANK OF SCOTLAND PLC ROY.BK.SC. 20	06-Dec-20	0	Variable
GB00B4RM3T66	RBLI	ROYAL BANK OF SCOTLAND PLC ROY.BK.SC. 22	01-Nov-22	3.9	Variable
GB00B4P95L57	RBPI	ROYAL BANK OF SCOTLAND PLC ROY.BK.SC. 22	01-Nov-22	3.9	Variable
GB00B442CZ84	RBSU	ROYAL BANK OF SCOTLAND PLC ROY.BK.SC.18	01-Feb-18	3.3	Fixed

## CORPORATE BONDS - CLEAN PRICE

ISIN	TIDM	LONG NAME	MATURITY DATE	COUPON VALUE	COUPON TYPE
XS0211684831	69AU	ANGLIAN WATER SERVICES FINANCING PLC ANG.W.S.F.5.25%	30-Oct-15	5.25	Fixed
XS0089553282	40LV	ANGLIAN WATER SERVICES FINANCING PLC ANGLIANWTR6.875	21-Aug-23	6.625	Fixed
BE6000183549	84RM	ANHEUSER-BUSCH INBEV NV AB INBEV 6.50%	23-Jun-17	6.5	Fixed
XS0138717441	AE57	AVIVA PLC AVIVA 6.125%36E	14-Nov-36	6.125	Fixed
XS0182188366	48CT	B.A.T. INTERNATIONAL FINANCE PLC B.A.T.IF6.375%	12-Dec-19	6.375	Fixed
XS0134886067	AA18	BARCLAYS BANK PLC BARCLAYS.5.75%	14-Sep-26	5.75	Fixed
XS0436300247	59VB	BP CAPITAL MARKETS PLC BP CAP. 14	29-Dec-14	4	Fixed
XS0097283096	72NS	BRITISH TELECOMMUNICATIONS PLC BR.TEL.5T%BDS28	07-Dec-28	5.75	Fixed
XS0052067583	33GL	BRITISH TELECOMMUNICATIONS PLC BR.TEL.8FE%	26-Mar-20	8.625	Fixed
XS0123682758	42PU	BRITISH TELECOMMUNICATIONS PLC BRIT.TEL.NTS16	07-Dec-16	8.5	Fixed
XS0137672381	AD73	CENTRICA PLC CENTRICA 5.875%	02-Nov-12	5.875	Fixed
XS0148362501	AR41	COMPASS GROUP PLC COMPASS 6.375%	29-May-12	6.375	Fixed
XS0100559037	BC82	COMPASS GROUP PLC COMPASS 7%BDS14	08-Dec-14	7	Fixed
GB00B3VMBW45	CPBA	CO-OPERATIVE BANK PLC CO-OP.BK.5.5555	31-Dec-99	5.556	Fixed
GB00B177CL57	CVB	COVENTRY BUILDING SOCIETY COVENTRY.6.092%	31-Dec-99	6.092	Fixed
XS0170485204	80VA	DAILY MAIL & GENERAL TRUST PLC DMGT.5.75%18	07-Dec-18	5.75	Fixed
XS0058209106	93GR	EASTERN GROUP EAST.GP.8H%2025	31-Mar-25	8.5	Fixed
XS0187202303	52GO	EASTERN POWER NETWORKS PLC EAST.POWERS.75%	08-Mar-24	5.75	Fixed
XS0163019143	47VU	ENTERPRISE INNS PLC ENTER INNS 2018	06-Dec-18	6.5	Fixed
XS0141500487	AL91	FIRSTGROUP PLC FIRSTGROUP 6SE%	15-Apr-13	6.875	Fixed
XS0181013607	80ZX	FIRSTGROUP PLC FIRSTGROUP6.125	18-Jan-19	6.125	Fixed
XS0381559979	34MD	GE CAPITAL UK FUNDING GE CAP.UK 18	06-Aug-18	6.75	Fixed
XS0340495216	92VF	GE CAPITAL UK FUNDING GE CAP.UK 33	18-Jan-33	5.875	Fixed
XS0357123131	67GE	GE CAPITAL UK FUNDING GE CAP.UK 6.00%	11-Apr-13	6	Fixed

XS0297507773	83IR	GE CAPITAL UK FUNDING GE CAP.UK5.625%	25-Apr-19	5.625	Fixed
XS0103214762	31OL	GKN HOLDINGS PLC GKN 6.75% BDS19	28-Oct-19	6.75	Fixed
XS0140516864	AG99	GLAXOSMITHKLINE CAPITAL PLC GLAXOSMSC 5.25%	19-Dec-33	5.25	Fixed
XS0184639895	72VH	HAMMERSON PLC HAMMERSON 6%26	23-Feb-26	6	Fixed
XS0085732716	48LK	HAMMERSON PLC HAMMERSON 7Q%28	21-Apr-28	7.25	Fixed
XS0109514538	07OZ	HAMMERSON PLC HAMMERSON6.875%	31-Mar-20	6.875	Fixed
XS0174470764	35LS	HSBC BANK PLC HSBC BK.5.375%	22-Aug-33	5.375	Fixed
XS0088317853	BR06	HSBC BANK PLC HSBC BK.6.5%NT2	07-Jul-23	6.5	Fixed
XS0043041879	31GZ	HSBC HOLDINGS PLC HSBC 9SE%BD18	08-Apr-18	9.875	Fixed
XS0149049560	AR96	IMPERIAL TOBACCO FINANCE PLC IMP.TOB.FIN.12	13-Jun-12	6.875	Fixed
XS0180407602	31ML	IMPERIAL TOBACCO FINANCE PLC IMP.TOB.FIN.6Q	04-Dec-18	6.25	Fixed
XS0178322474	52DJ	KINGFISHER PLC KINGFISHER5.625	15-Dec-14	5.625	Fixed
XS0459086749	LB1I	LBG CAPITAL NO.1 PLC LBG CAP 1 19	12-May-20	7.588	Fixed
XS0459086582	LB1G	LBG CAPITAL NO.1 PLC LBG CAP 1 20	12-May-20	7.975	Fixed
XS0459088109	LB2Q	LBG CAPITAL NO.2 PLC LBG CAP 2 20	07-Feb-20	9.334	Fixed
XS0121464779	71PP	LEGAL & GENERAL FINANCE PLC LEG&GEN.5.875%	11-Dec-31	2.938	Fixed
XS0189013823	81CE	LEGAL & GENERAL GROUP PLC LEGAL&GEN.5.875	31-Dec-99	5.875	Fixed
XS0517466198	LBG1	LLOYDS TSB BANK PLC LLOYDS 5.375%	07-Sep-15	5.375	Fixed
XS0604804194	LBG2	LLOYDS TSB BANK PLC LLOYDS BK 5.50%	25-Sep-16	5.5	Fixed
XS0503834821	61MP	LLOYDS TSB BANK PLC LLOYDS BK. 25	22-Apr-25	7.625	Fixed
XS0149620691	AT03	LLOYDS TSB BANK PLC LLOYDS BK.5.875	20-Jun-14	5.875	Fixed
XS0109722990	45OY	LLOYDS TSB BANK PLC LLOYDS BK.6.625	30-Mar-15	6.625	Fixed
XS0043098127	94HJ	LLOYDS TSB BANK PLC LLOYDS BK.9E5%	06-Apr-23	9.625	Fixed
XS0148889420	84YJ	LONDON POWER NETWORKS PLC LONDON POW.27	07-Jun-27	6.125	Fixed
XS0188430721	48FD	MARKS & SPENCER PLC MARKS&SP.5.625%	24-Mar-14	5.625	Fixed
XS0138137285	MS11	MARKS & SPENCER PLC MARKS&SP.6.375%	07-Nov-11	6.375	Fixed
US617446HS12	68IH	MORGAN STANLEY MORGAN ST.5.375	14-Nov-13	5.375	Fixed
XS0094073672	BD56	NATIONAL GRID ELECTRICITY TRANSMISSION PLC NAT.GRID 5.875%	02-Feb-24	5.875	Fixed
XS0132735373	47QK	NATIONAL GRID ELECTRICITY TRANSMISSION PLC NAT.GRID6.50%£	27-Jul-28	6.5	Fixed
XS0141704725	AI68	NATIONAL GRID GAS PLC NAT.GRD.G 6%	07-Jun-17	6	Fixed
XS0678522490	NG1Q	NATIONAL GRID PLC NAT.GRID BD 21	06-Oct-21	1.25	Variable
GB0001777449	NABA	NATIONWIDE BUILDING SOCIETY NATIONWIDE.PIBS	31-Dec-99	6.024	Fixed
XS0139335029	AG41	NORTHUMBRIAN WATER FINANCE PLC NTHNBN.WTR.6%17	11-Oct-17	6	Fixed
XS0635014177	PF5	PLACES FOR PEOPLE CAPITAL MARKETS PLC PLACES PEO 5%	27-Dec-16	5	Fixed
XS0605672558	PF16	PROVIDENT FINANCIAL PLC PROV.FIN 7.5%	30-Sep-16	7.5	Fixed
XS0496412064	PFG7	PROVIDENT FINANCIAL PLC PROVIDENT 7.00%	14-Apr-20	7	Fixed
XS0083544212	BC41	PRUDENTIAL PLC PRU.6 7/8%2023	20-Jan-23	6.875	Fixed
XS0112487482	47PF	ROLLS-ROYCE PLC ROLLS-R 7.375%	14-Jun-16	7.375	Fixed
GB00B3N3WC23	RB51	ROYAL BANK OF SCOTLAND PLC ROY.BK.SC.20	01-Feb-20	5.1	Fixed
XS0197028714	35VK	RSA INSURANCE GROUP PLC RSA INS. 8.5%S	31-Dec-99	8.5	Fixed
XS0140144204	AG93	SAFEWAY PLC SAFEWAY 6.00%	10-Jan-17	6	Fixed
XS0093004736	92NE	SAFEWAY PLC SAFEWAY 6.125%	17-Dec-18	6.125	Fixed
XS0100362911	92OD	SAFEWAY PLC SAFEWAY 6H%NT14	05-Aug-14	6.5	Fixed

XS0073359548	BL23	SCOTTISH POWER UK PLC SCOT.PWR.UK8TE%	20-Feb-17	8.375	Fixed
XS0179346274	56GP	SEGRO PLC SEGRO 6%19	30-Sep-19	6	Fixed
XS0093802055	51NL	SEGRO PLC SEGRO. 6.25%	30-Sep-15	6.25	Fixed
XS0221324154	52VE	SEGRO PLC SEGRO.5.75	20-Jun-35	5.75	Fixed
XS0107099466	BO46	SEGRO PLC SEGRO.6.75	23-Feb-24	6.75	Fixed
XS0221323693	32BL	SEGRO PLC SEGRO5.50%	20-Jun-18	5.5	Fixed
XS0094475802	83NL	SEVERN TRENT UTILITIES FINANCE PLC SEVERN T.6E%	26-Feb-24	6.125	Fixed
XS0097777253	41NW	SEVERN TRENT UTILITIES FINANCE PLC SEVERN T.6Q%BD	07-Jun-29	6.25	Fixed
XS0176529583	64IV	SEVERN TRENT UTILITIES FINANCE PLC SEVERN T5.25%	08-Dec-14	5.25	Fixed
XS0111725049	40PD	SMITHS GROUP PLC SMITH IND 7.25%	30-Jun-16	7.25	Fixed
XS0095371638	BC18	SSE PLC SSE.5.875%	22-Sep-22	5.875	Fixed
XS0591029409	TS52	TESCO PERSONAL FINANCE PLC TESCO PF 5.2%	24-Aug-18	5.2	Fixed
XS0105244585	40OS	TESCO PLC TESCO 6%NT29	14-Dec-29	6	Fixed
XS0159013068	31CL	TESCO PLC TESCO5.50% NT19	13-Dec-19	5.5	Fixed
XS0440316635	43MB	UBS AG UBS 16	20-Jul-16	6.375	Fixed
XS0418570130	38XI	UNILEVER PLC UNILEVER 4.00%	19-Dec-14	4	Fixed
XS0434423926	51TJ	UNILEVER PLC UNILEVER 4.750%	16-Jun-17	4.75	Fixed
XS0168054673	39OI	UNITED UTILITIES WATER PLC UTD WTR. 5.375%	14-May-18	5.375	Fixed
XS0159728236	47UV	UNITED UTILITIES WATER PLC UTD WTR.5.625%	20-Dec-27	5.625	Fixed
XS0158715713	VO32	VODAFONE GROUP PLC VODAFONE 5.90%	26-Nov-32	5.9	Fixed
XS0181816652	VO25	VODAFONE GROUP PLC VODAFONE NTS25	04-Dec-25	5.625	Fixed
XS0160673264	88ZJ	WAL-MART STORES INC WAL-MART NTS13	29-Jan-13	4.75	Fixed
XS0178489844	68OP	WESSEX WATER SERVICES FINANCE PLC WESSEX W.S.5.75	14-Oct-33	5.75	Fixed

## SUPRANATIONAL BONDS

ISIN	TIDM	LONG NAME	MATURITY DATE	COUPON VALUE	COUPON TYPE
XS0497463777	EIB	EUROPEAN INVESTMENT BANK EIB 3% 2015	07-Dec-15	3	Fixed
XS0487944752	96ML	EUROPEAN INVESTMENT BANK EIB FRN 2015	19-Feb-15	0.967	Variable
XS0602217159	EB16	EUROPEAN INVESTMENT BANK EURO.I.BK.16	07-Dec-16	32.5	Fixed
XS0055498413	59GS	EUROPEAN INVESTMENT BANK EURO.IV.8TBR	25-Aug-17	8.75	Fixed

## UK GILTS

ISIN	TIDM	LONG NAME	MATURITY DATE	COUPON VALUE	COUPON TYPE
GB00B46CGH68	TRTQ	UNITED KINGDOM 0 3/4% IL 34	22/03/2034	0.75	Variable
GB00B0V3WQ75	T17	UNITED KINGDOM 1 1/4% IL 17	22/11/2017	1.25	Fixed
GB00B128DH60	T27	UNITED KINGDOM 1 1/4% IL 27	22/11/2027	1.25	Fixed
GB00B3D4VD98	T32	UNITED KINGDOM 1 1/4% IL 32	22/11/2032	1.25	Fixed
GB00B0CNHZ09	TR8F	UNITED KINGDOM 1 1/4% IL 55	22/11/2055	1.25	Fixed
GB00B1L6W962	TR37	UNITED KINGDOM 1 1/8% 37	22/11/2037	1.125	Fixed
GB00B1Z5HQ14	T22	UNITED KINGDOM 1 7/8% 22	22/11/2022	1.875	Fixed

GB0009075325	TR16	UNITED KINGDOM 2 1/2% IL 16	26/07/2016	2.5	Fixed
GB00B4RMG977	TY21	UNITED KINGDOM 3 3/4 TR 21	07/09/2021	7.5	Fixed
GB00B582JV65	TR20	UNITED KINGDOM 3 3/4% 20	07/09/2020	3.75	Fixed
GB00B24FFM16	T47	UNITED KINGDOM 3/4% 47	22/11/2047	0.75	Fixed
GB00B39R3F84	T19	UNITED KINGDOM 4 1/2% 19	07/03/2019	4.5	Fixed
GB00B06YGN05	TR4Q	UNITED KINGDOM 4 1/4 55	07/12/2055	4.25	Fixed
GB00B16NNR78	TR27	UNITED KINGDOM 4 1/4% 27	07/12/2027	4.25	Fixed
GB0004893086	TR32	UNITED KINGDOM 4 1/4% 32	07/06/2032	4.25	Fixed
GB00B6460505	T40	UNITED KINGDOM 4 1/4% 40	07/12/2040	4.25	Fixed
GB00B128DP45	T46	UNITED KINGDOM 4 1/4% 46	07/12/2046	4.25	Fixed
GB00B00NY175	TR38	UNITED KINGDOM 4 3/4 38	07/12/2038	4.75	Fixed
GB00B058DQ55	TS20	UNITED KINGDOM 4 3/4% 20	07/03/2020	4.75	Fixed
GB00B0V3WX43	T16	UNITED KINGDOM 4% 16	07/09/2016	4	Fixed
GB00B24FF097	TR30	UNITED KINGDOM 4.75% 30	07/12/2030	4.75	Fixed
GB00B1L6WG32	TR12	UNITED KINGDOM 5 1/4% 12	07/06/2012	5.25	Fixed
GB0030880693	TR25	UNITED KINGDOM 5% 25	07/03/2025	5	Fixed
GB0002404191	TR28	UNITED KINGDOM 6% 28	07/12/2028	6	Fixed
GB0008931148	TR17	UNITED KINGDOM 8 3/4% 17	25/08/2017	8.75	Fixed
GB0008881541	TY8	UNITED KINGDOM 8% 15	07/12/2015	8	Fixed
GB0009997999	TR21	UNITED KINGDOM 8% 21	07/06/2021	8	Fixed
GB00B3MYD345	T42A	UNITED KINGDOM TR 0 5/8% IL 42	22/11/2042	0.625	Fixed
GB00B3KJDW09	TR14	UNITED KINGDOM TR 2 1/4 14	07/03/2014	2.25	Fixed
GB00B4LFZR36	TR15	UNITED KINGDOM TR 2 3/4% 15	22/01/2015	2.75	Fixed
GB00B3QCG246	TS16	UNITED KINGDOM TR 2% 16	22/01/2016	4	Fixed
GB00B3F2K012	T11	UNITED KINGDOM TR 3 1/4% 11	07/12/2011	3.25	Fixed
GB00B4YRFP41	TR19	UNITED KINGDOM TR 3 3/4% 19	07/09/2019	3.75	Fixed
GB00B1VWPJ53	T42	UNITED KINGDOM TR 4 1/2% 42	07/12/2042	4.5	Fixed
GB00B39R3707	T49	UNITED KINGDOM TR 4 1/4% 49	07/12/2049	4.25	Fixed
GB00B3KJDS62	T39	UNITED KINGDOM TR 4 1/4%39	07/09/2039	4.25	Fixed
GB00B3KJDQ49	TR22	UNITED KINGDOM TR 4% 22	07/03/2022	4	Fixed
GB00B1VWPC84	T18	UNITED KINGDOM TR 5% 18	07/03/2018	5	Fixed
GB00B421JZ66	TR50	UNITED KINGDOM TR. 0 1/2% 50	22/03/2050	0.5	Variable
GB00B29WRG55	TR13	UNITED KINGDOM TR. 4 1/2% 13	07/03/2013	4.25	Fixed
GB00B54QLM75	TR60	UNITED KINGDOM TR. 4% 60	22/01/2060	8	Fixed
GB00B3LZBF68	TR40	UNITED KINGDOM TR.0 5/8%IL 40	22/09/2040	0.625	Variable
GB0009036715	T13I	UNITED KINGDOM TR.2 1/2%IL 13	16/08/2013	2.5	Fixed
GB0008983024	T24I	UNITED KINGDOM TR.2 1/2%IL 24	17/07/2024	2.5	Fixed
GB0031790826	T2IL	UNITED KINGDOM TR.2%IL 35	26/01/2035	2	Fixed
GB0009081828	T2HI	UNITED KINGDOM TR.2H%IL 20	16/04/2020	2.5	Fixed
GB00B52WS153	TR34	UNITED KINGDOM TR.4 1/2% 34	07/09/2034	4.5	Fixed
GB0032452392	T4Q	UNITED KINGDOM TR.4 1/4% 36	07/03/2036	4.25	Fixed
GB0008932666	T30I	UNITED KINGDOM TR.4 1/8%IL 30	22/07/2030	4.125	Fixed
GB0033280339	T4T	UNITED KINGDOM TR.4 3/4% 15	07/09/2015	4.75	Fixed
GB0030468747	T512	UNITED KINGDOM TR.5% 12	07/03/2012	5	Fixed

GB0031829509	T514	UNITED KINGDOM TR.5% 14	07/09/2014	5	Fixed
GB0008921883	T813	UNITED KINGDOM TR.8% 13	27/09/2013	8	Fixed