

Order Book Gilts

Weekly Spread Statistics - 29 June 2015 to 3 July 2015



London
Stock Exchange Group

Security	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
0 1/2% IDX LKD TREASURY GILT 22/03/50	TR50	GB00B421JZ66	UKGT	UKG1	68.1392
0 1/4% IDX-LKD TREASURY GILT 2052	TG52	GB00B73ZYW09	UKGT	UKG2	71.93394
0 1/8% IDX-LKD TREASURY GILT 2029	T29	GB00B3Y1JG82	UKGT	UKG1	72.26568
0 1/8% IDX-LKD TREASURY GILT 2046	TR46	GB00BYMWG366	UKGT	UKG1	79.59902
0 1/8% IDX-LKD TREASURY GILT 44	T44	GB00B7RN0G65	UKGT	UKG1	80.69644
0 1/8% IDX-LKD TREASURY GILT 58	T58	GB00BP9DLZ64	UKGT	UKG1	70.5435
0 1/8% IL TR GILT 2024	TR24	GB00B85SFQ54	UKGT	UKG1	46.69084
0 1/8% IL TREASURY GILT 2019	TG19	GB00BBDR7T29	UKGT	UKG1	55.5485
0 1/8% IL TREASURY GILT 2068	T68	GB00BDX8CX86	UKGT	UKG1	88.15198
0 3/4% IL TREASURY 34	TRTQ	GB00B46CGH68	UKGT	UKG1	62.88008
0 3/8% IL TREASURY GILT 62	T62	GB00B4PTCY75	UKGT	UKG2	61.93372
0 5/8% IL TREASURY 40	TR40	GB00B3LZBF68	UKGT	UKG1	74.52798
0 5/8% IL TREASURY 42	T42A	GB00B3MYD345	UKGT	UKG1	72.01662
1 1/4% IL TREASURY 22/11/27	T27	GB00B128DH60	UKGT	UKG1	40.19242
1 1/4% IL TREASURY 55	TR8F	GB00B0CNHZ09	UKGT	UKG2	51.67248
1 1/4% IL TREASURY GILT 17	T17	GB00B0V3WQ75	UKGT	UKG1	37.78574
1 1/4% IL TREASURY GILT 32	T32	GB00B3D4VD98	UKGT	UKG1	51.70682
1 1/4% TREASURY GILT 2018	TR18	GB00B8KP6M44	UKGT	UKG1	10.27366
1 1/8% IL TREASURY GILT 22/11/37	TR37	GB00B1L6W962	UKGT	UKG1	69.8113
1 3/4% TREASURY GILT 17	TR1T	GB00B3Z3K594	UKGT	UKG1	10.14942
1 3/4% TREASURY GILT 2019	TS19	GB00BDV0F150	UKGT	UKG1	10.2706
1 3/4% TREASURY GILT 22	TG22	GB00B7L9SL19	UKGT	UKG1	10.28322
1 7/8% IL TREASURY GILT 22/11/22	T22	GB00B1Z5HQ14	UKGT	UKG1	33.25136
1% TREASURY GILT 17	TG17	GB00B7F9S958	UKGT	UKG1	10.167
2 1/2% IL TREASURY 16	TR16	GB0009075325	UKGT	UKG1	18.56454
2 1/2% IL TREASURY 20	T2HI	GB0009081828	UKGT	UKG1	32.55576
2 1/4% TREASURY GILT 2023	T23	GB00B7Z53659	UKGT	UKG1	16.59452
2 3/4% TREASURY GILT 2024	T24	GB00B8BHFH458	UKGT	UKG1	15.4278
2% IL TREASURY 35	T2IL	GB00031790826	UKGT	UKG1	43.9773
2% TREASURY GILT 07/09/2025	T25	GB00B7TH2R79	UKGT	UKG1	48.22322
2% TREASURY GILT 16	TS16	GB00B3CGC246	UKGT	UKG1	10.58478
2% TREASURY GILT 2020	T20	GB00BN65R198	UKGT	UKG1	10.51984
3 1/2% TREASURY GILT 2045	T45	GB00BN65R313	UKGT	UKG1	17.61792
3 1/2% TREASURY GILT 2068	TR68	GB00B8BJNQY21	UKGT	UKG1	34.80792
3 1/4% TREASURY GILT 44	TG44	GB00B84Z9V04	UKGT	UKG1	35.28912
3 3/4 TREASURY 21	TY21	GB00B4RMG977	UKGT	UKG1	10.87596
3 3/4% TREASURY GILT 07/09/19	TR19	GB00B4YRFP41	UKGT	UKG1	9.67202
3 3/4% TREASURY GILT 07/09/20	TR20	GB00B582JV65	UKGT	UKG1	16.14664
3 3/4% TREASURY GILT 52	T52	GB00B6RNH572	UKGT	UKG1	31.5128
3/4% IL TREASURY GILT 22/11/47	T47	GB00B24FFM16	UKGT	UKG2	65.97178
4 1/2% TREASURY GILT 07/12/42	T42	GB00B1VWPJ53	UKGT	UKG1	27.84732
4 1/2% TREASURY GILT 19	T19	GB00B39R3F84	UKGT	UKG1	9.37864
4 1/2% TREASURY GILT 34	TR34	GB00B52WS153	UKGT	UKG1	23.2326
4 1/4% TREASURY GILT 27	TR27	GB00B16NNR78	UKGT	UKG1	16.22218
4 1/4% TREASURY GILT 39	T39	GB00B3KJDS62	UKGT	UKG1	29.9544
4 1/4% TREASURY GILT 46	T46	GB00B128DP45	UKGT	UKG1	30.2236
4 1/4% TREASURY GILT 49	T49	GB00B39R3707	UKGT	UKG1	29.11406
4 1/4% TREASURY STK 32	TR32	GB0004893086	UKGT	UKG1	24.24768
4 1/4% TREASURY STK 36	T4Q	GB0032452392	UKGT	UKG1	24.10484
4 1/4% TREASURY STK 40	T40	GB00B6460505	UKGT	UKG1	30.13066
4 1/4% TREASURY STK 55	TR4Q	GB00B06YGN05	UKGT	UKG1	27.57278
4 1/8% IL TREASURY 30	T30I	GB0008932666	UKGT	UKG1	24.4982
4 3/4% TREASURY GILT 30	TR30	GB00B24FF097	UKGT	UKG1	24.96944
4 3/4% TREASURY STK 15	T4T	GB0033280339	UKGT	UKG1	10.3106
4 3/4% TREASURY STK 20	TS20	GB00B058DQ55	UKGT	UKG1	8.92036
4 3/4% TREASURY STK 38	TR38	GB00B00NY175	UKGT	UKG1	29.5842
4% TREASURY GILT 07/03/22	TR22	GB00B3KJQD49	UKGT	UKG1	11.71988
4% TREASURY GILT 16	T16	GB00B0V3WX43	UKGT	UKG1	9.86508
4% TREASURY GILT 22/01/60	TR60	GB00B54QLM75	UKGT	UKG1	28.43438
5% TREASURY GILT 07/03/18	T18	GB00B1VWPC84	UKGT	UKG1	9.18942
5% TREASURY STK 25	TR25	GB0030880693	UKGT	UKG1	13.17862
6% TREASURY STK 28	TR28	GB0002404191	UKGT	UKG1	18.76416
8 3/4% TREASURY STK 17	TR17	GB0008931148	UKGT	UKG1	20.98066
8% TREASURY STK 15	TY8	GB0008881541	UKGT	UKG1	13.83724
8% TREASURY STK 21	TR21	GB0009997999	UKGT	UKG1	19.30456
TR.2 1/2% IL 24	T24I	GB0008983024	UKGT	UKG1	17.84652

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A2D FUNDING II PLC	STG 4.5% GTD BDS 30/09/2026	A2D2	XS1103286305	UKCP	UKC1	163.81672
A2D FUNDING PLC	4.75% GTD BDS 18/10/22	A2D1	XS0975865949	UKCP	UKC1	131.9653
ALPHA PLUS HLDGS PLC	5.75% SEC STRG BDS 18/12/19	ALP1	XS0853358801	UKCP	UKC2	173.81254
ANGLIAN WATER	6.875% GTD BDS 21/08/23 £(VAR)(BR)	40LV	XS0089553282	UKCP	UKC3	203.8147
ANGLIAN WATER SERVICES FINANCING	5.25% CLASS A UNWRAP BND 30/10/15	69AU	XS0211684831	UKCP	UKC3	101.06544
ANHEUSER-BUSCH INBEV SA	6.50% NTS 23/06/17	84RM	BE0000183549	UKCP	UKC3	156.98778
AVIVA	6.125%/FXD RTE SUB NTS 2036 £(VAR)(BR)	AE57	XS0138717441	UKCP	UKC3	306.82646
B.A.T.INTERNATIONAL FINANCE	6.375% NTS 12/12/19	48CT	XS0182188366	UKCP	UKC3	119.40572
BARCLAYS BANK PLC	5.75% SUB NTS 14/09/26	AA18	XS0134886067	UKCP	UKC3	220.27706
BEAZLEY PLC	5.375% NTS 25/09/19	BE01	XS0827693663	UKCP	UKC1	143.14172
BRITISH TELECOMMUNICATIONS	5.75% BDS 17/12/28 £(VAR)(BR)	72NS	XS0097283096	UKCP	UKC2	231.78656
BRITISH TELECOMMUNICATIONS	8 5/8% BDS 26/03/20(BR)	33GL	XS0052067583	UKCP	UKC2	141.94098
BRITISH TELECOMMUNICATIONS	NTS 07/12/16 £(VAR) (BR)	42PU	XS0123682758	UKCP	UKC2	147.87788
BRUNTWOOD INVESTMENTS PLC	6.00% SEC BDS 24/07/20	BRU1	XS0947705215	UKCP	UKC1	109.62718
BURFORD CAPITAL PLC	6.50% GTD BDS 19/08/22	BUR1	XS1088905093	UKCP	UKC2	140.97292
CLS HLDGS	GBP 5.50% BDS 31/12/19	CLS1	XS0820711215	UKCP	UKC2	125.06306
COVENTRY BUILDING SOCIETY	6.092% PERMANENT INTEREST BEARING SHAI CVB	GB00B177CL57		UKCP	UKC3	340.58332
DAILY MAIL & GENERAL TRUST	5.75% BDS 07/12/18 £(VAR)(BR)	80VA	XS0170485204	UKCP	UKC3	227.28056
EASTERN GROUP	8 1/2% BDS 31/03/25 # (VAR)(BR)	93GR	XS0058209106	UKCP	UKC3	144.06422
EASTERN POWER NETWORKS PLC	5.75% NTS 08/03/24	52GO	XS0187202303	UKCP	UKC3	157.63784
ENQUEST PLC	5.50% NTS 15/02/22	ENQ1	XS080578728	UKCP	UKC3	503.33132
ENTERPRISE INNS	6.50% SEC BDS 2018 £(VAR)(BR)(REG S)	47VU	XS0163019143	UKCP	UKC2	274.49238
EROS INTERNATIONAL PLC	6.50% STG BDS 15/10/21	ERO1	XS1112834608	UKCP	UKC1	123.449
FIRSTGROUP	6.125% BDS 18/01/19 GBP (VAR)(BR)(REGS)	80ZX	XS0181013607	UKCP	UKC3	217.20474
GE CAPITAL UK FUNDING	5.625% NTS 25/04/19	83IR	XS0297507773	UKCP	UKC3	51.15344
GE CAPITAL UK FUNDING	5.875% NTS 18/01/33	92VF	XS0340495216	UKCP	UKC3	185.2786
GE CAPITAL UK FUNDING	6.750% NTS 06/08/18	34MD	XS0381559979	UKCP	UKC2	128.94846
GKN HLDGS	6.75% BDS 28/10/19 £(VAR)(BR)	31OL	XS0103214762	UKCP	UKC3	85.28222
GLAXOSMITHKLINE CAPITAL	5.25% GTD NTS 19/12/33	AG99	XS0140516864	UKCP	UKC2	199.48846
HAMMERSON PLC	6.00% BDS 23/02/26 £(VAR)(BR)(REGS)	72VH	XS0184639895	UKCP	UKC3	187.6852
HAMMERSON PLC	6.875% BDS 31/03/20 £(VAR)(BR)	07OZ	XS0109514538	UKCP	UKC3	171.12178
HAMMERSON PLC	7.25% BDS 21/04/28 £(VAR)(BR)	48LK	XS0085732716	UKCP	UKC3	227.36754
HELICAL BAR PLC	6.00% STG BDS 24/06/2020	HB20	XS0942129957	UKCP	UKC1	142.8396
HSBC BANK PLC	5.375% SUB NTS 22/08/33	35LS	XS0174470764	UKCP	UKC3	306.22434
HSBC BANK PLC	6 1/2% SUB NTS 07/07/23	BR06	XS0088317853	UKCP	UKC3	246.20614
ICAP	STG 5.50% GTD NTS 31/07/18	IC55	XS0805454872	UKCP	UKC3	125.9948
IMPERIAL TOBACCO FINANCE	6.25% NTS 04/12/18	31ML	XS0180407602	UKCP	UKC2	83.73838
INTERMEDIATE CAPITAL GROUP	5.00% STG NTS 24/03/23	ICG3	XS1200576699	UKCP	UKC2	123.52454
INTERMEDIATE CAPITAL GROUP	6.25% STG GTD NTS 19/09/20	ICG2	XS0818634668	UKCP	UKC2	137.5481
INTERMEDIATE CAPITAL GROUP	7.00% STER FR NTS 21/12/2018	ICG7	XS0716336325	UKCP	UKC2	138.94356
INTERNATIONAL PERSONAL FINANCE PLC	6.125% NTS 08/05/20	IPF1	XS0919406800	UKCP	UKC2	215.41594
LADBROKES GROUP FINANCE	5.125% STG BDS 16/09/2022	LAD2	XS1066478014	UKCP	UKC1	196.26798
LEGAL & GENERAL FINANCE	5.875% NTS 11/12/31	71PP	XS0121464779	UKCP	UKC3	396.80808
LEGAL & GENERAL GROUP	5.875% UNDATED RESET SUB ORD NTS	81CE	XS0189013823	UKCP	UKC3	304.02536
LLOYDS BANK PLC	6.50% NTS 17/09/40	96QO	XS0543369184	UKCP	UKC2	229.71074
LLOYDS BANK PLC	7.625% DATED SUBORD NTS 22/04/25	61MP	XS0503834821	UKCP	UKC3	258.61138
LLOYDS BANK PLC	9 5/8% SUB BDS 06/04/23 # (VAR)(BR)	94HJ	XS0043098127	UKCP	UKC3	120.65798
LLOYDS BANK PLC	SEN STER 5.50% NTS 25/09/16	LBG2	XS0604804194	UKCP	UKC1	175.78302
LLOYDS BANK PLC	SENIOR 5.375% NTS 07/09/15	LBG1	XS0517466198	UKCP	UKC2	194.54942
LONDON POWER NETWORKS PLC	6.125% NTS 07/06/27	84YJ	XS0148889420	UKCP	UKC3	273.24546
LONDON STOCK EXCHANGE GROUP	4.75% NTS 02/11/21	LSE1	XS0846486040	UKCP	UKC2	113.02384
NATIONAL GRID	STERLING RPI LKD BNDS 06/10/2021	NG1Q	XS0678524290	UKCP	UKC2	129.246
NATIONAL GRID ELECTRICITY TRANS.	5.875% BDS 02/02/24 £(VAR)(BR)	BD56	XS0094073672	UKCP	UKC2	196.76494
NATIONAL GRID ELECTRICITY TRANS.	6.50% BDS 27/07/28 £(VAR)(BR)	47QK	XS0132735373	UKCP	UKC3	187.0973
NATIONAL GRID GAS	6% INST 07/06/17	Al68	XS0141704725	UKCP	UKC2	126.76818
NESTLE FINANCE INTL LTD	2.250% NTS 30/11/23	17JI	XS0860561942	UKCP	UKC2	266.60776
NORTHUMBRIAN WATER FINANCE	6% GTD BDS 11/10/17 £(VAR)(BR)	AG41	XS0139335029	UKCP	UKC3	112.32946
PARAGON GROUP OF COMPANIES	6.00% NTS 05/12/20	PAG1	XS0891023086	UKCP	UKC2	255.60996
PARAGON GROUP OF COMPANIES	6.125% STG DEN NTS 30/01/22	PAG2	XS1018830270	UKCP	UKC2	274.6577
PLACES FOR PEOPLE CAPITAL MARKETS	1.00% RPI-LNKD NTS 31/01/22	PPF1	XS0731910765	UKCP	UKC2	136.91834
PLACES FOR PEOPLE CAPITAL MARKETS	5% NTS 27/12/2016	PPF5	XS0635014177	UKCP	UKC2	82.48956
PREMIER OIL PLC	STG DEN 5% NTS 11/12/20	PMO1	XS0997703250	UKCP	UKC2	306.07028
PRIMARY HEALTH PROPERTIES	5.375% BDS 23/07/19 (BR) £	PHP1	XS0795445823	UKCP	UKC2	125.34766
PROVIDENT FINANCIAL	5.125% NTS 09/10/23	66WS	XS1209091856	UKCP	UKC2	168.896
PROVIDENT FINANCIAL	6.00% NTS 27/09/21	PF21	XS0900863084	UKCP	UKC3	166.35792
PROVIDENT FINANCIAL	7% NTS 04/10/2017	PF17	XS0762418993	UKCP	UKC2	138.76164
PROVIDENT FINANCIAL	7.00% GTD BDS 14/04/20	PPG7	XS0496412064	UKCP	UKC2	157.22204
PROVIDENT FINANCIAL	7.5% NTS 30/09/2016	PF16	XS0605672558	UKCP	UKC2	95.93104
PRUDENTIAL PLC	6 7/8% BDS 2023 # (BR)	BC41	XS0083544212	UKCP	UKC3	237.1523
RETAIL CHARITY BONDS PLC	GLDN LNE HSING 4.375% BDS 29/07/21	MCA1	XS1066485902	UKCP	UKC2	362.5674
RETAIL CHARITY BONDS PLC	HGHTWN & PRAE CHURCH 4.4% BDS 30/04/25	HTOP	XS1200788369	UKCP	UKCH	187.24668
ROLLS-ROYCE	3.75% NTS 14/06/16	47PF	XS0112487482	UKCP	UKC3	93.51546
ROYAL BANK OF SCOTLAND PLC	PP 5.1% NTS 01/02/20	RB51	GB00B3N3WC23	UKCP	UKC2	92.99214
SAFeway	6.00% NTS 10/01/17	AG93	XS0140144204	UKCP	UKC2	207.30888
SAFeway	6.125% NTS 17/12/18 £(VAR)(BR)	92NE	XS0093004736	UKCP	UKC3	162.27018
SCOTTISH POWER UK	8 3/8% BDS 2017 # (VAR)(BR)	BL23	XS0073359548	UKCP	UKC3	142.10682
SEGRO PLC	5.50% NTS 20/06/18 £(VAR)(BR)	32BL	XS0221323693	UKCP	UKC3	193.99678
SEGRO PLC	5.75% NTS 20/06/35 £ (VAR)(BR)	52VE	XS0221324154	UKCP	UKC3	293.41768
SEGRO PLC	6.00% BDS 30/09/19 £(VAR)(BR)	56GP	XS0179346274	UKCP	UKC3	134.68014
SEGRO PLC	6.25% NTS 30/09/15 £(VAR)(BR)	51NL	XS0093802055	UKCP	UKC3	136.03196
SEGRO PLC	6.75% NTS 23/02/24 £(VAR)(BR)	BO46	XS0107099466	UKCP	UKC3	150.12516
SEVERN TRENT PLC	RPI-LKD NTS 11/07/22	SVTL	XS0796078193	UKCP	UKC2	130.72218
SEVERN TRENT UTILITIES FINANCE PLC	6.125% GTD BDS 2024 £(VAR)(BR)	83NL	XS0094475802	UKCP	UKC3	184.53278
SEVERN TRENT UTILITIES FINANCE PLC	6.25% GTD BDS 07/06/29 £(VAR)(BR)	41NW	XS0097777253	UKCP	UKC3	181.13828
SMITHS GROUP	7.25% BDS 30/06/16 £(VAR)(BR)	40PD	XS0111725049	UKCP	UKC3	120.39208
SSE PLC	5.875% BDS 2022 £(VAR)(BR)	BC18	XS0095371638	UKCP	UKC3	133.90586
ST.MODWEN PROPERTIES	6.25% STERLING BDS 07/11/19	SMP1	XS0841076465	UKCP	UKC1	119.22126
STANDARD CHARTERED BANK	5.375% / FR STEP UP UNDATD SUB NTS	52VC	XS0222434200	UKCP	UKC2	264.06156
TESCO	5.50% NTS 13/12/19	31CL	XS0159013068	UKCP	UKC2	202.69078
TESCO	6% NTS 14/12/29	40OS	XS0105244585	UKCP	UKC3	396.99998
TESCO PERSONAL FINANCE PLC	5.00% NTS 21/11/20	TSC5	XS0780063235	UKCP	UKC2	92.4058
TESCO PERSONAL FINANCE PLC	5.20% STG BDS 24/08/18	TSS2	XS0591029409	UKCP	UKC2	95.9919
TESCO PERSONAL FINANCE PLC	STG 1.00% RPI-LKD NTS 16/12/19	TS1L	XS0710391532	UKCP	UKC2	99.2046
TOYOTA MOTOR CREDIT CORP	4.00% NTS 07/12/17	62YR	XS0595707570	UKCP	UKC2	291.88544
TULLETT PREBON PLC	5.25% NTS 11/06/19	TPR1	XS0859261520	UKCP	UKC3	102.88508

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UBS AG LONDON BRANCH	6.375% NTS 20/07/16	43MB	XS0440316635	UKCP	UKC3	211.036
UNILEVER	4.750% NTS 16/06/17	51TJ	XS0434423926	UKCP	UKC3	153.80564
UNITE GROUP	6.125% BDS 12/06/20	UTG1	XS0856594642	UKCP	UKC1	98.08408
UNITED UTILITIES WATER LTD	5.375% NTS 14/05/18	39OI	XS0168054673	UKCP	UKC3	169.1409
UNITED UTILITIES WATER LTD	5.625% NTS 20/12/27	47UV	XS0159728236	UKCP	UKC3	144.25322
VODAFONE GROUP	5.625% NTS 04/12/25	VO25	XS0181816652	UKCP	UKC2	213.2635
VODAFONE GROUP	5.90% NTS 26/11/32	VO32	XS0158715713	UKCP	UKC2	214.18404
WASPS FINANCE PLC	6.50% STG SEC BDS 13/05/22	WAS1	XS1221940510	UKCP	UKC2	68.29242
WESSEX WATER SERVICES FINANCE	5.375% GTD BDS10/03/2028 £(VAR)(BR)	64XX	XS0214275785	UKCP	UKC2	315.1654
WESSEX WATER SERVICES FINANCE	5.75% GTD BDS 14/10/33 GBP(VAR)(BR)(S)	68OP	XS0178489844	UKCP	UKC3	240.35352
WORKSPACE GROUP PLC	6.00% STG BDS 09/10/19	WKP1	XS0832324981	UKCP	UKC1	175.01148

Order Book Supranational Bonds

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EUROPEAN INVESTMENT BANK	3.00% BDS 07/12/15	EIB	XS0497463777	UKCP	UKS1	295.5665
EUROPEAN INVESTMENT BANK	3.25% BDS 07/12/2016	EB16	XS0602217159	UKCP	UKS1	191.8666
EUROPEAN INVESTMENT BANK	8 3/4% BDS 25/08/17 # (VAR)(BR)	59GS	XS0055498413	UKCP	UKS1	243.327

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Source: UK Markets Analysis, London Stock Exchange

NB. The Time Weighted Spread (TWS) is applied to the BBO of each security, taking the spread and time weighted element for which that spread is applicable and then aggregating for the Continuous Trading Period (excluding call auctions at the beginning and end of the period). It is calculated using best price messages and omits OTC trading. Please note that where the Time Weighted Spread is 'n/a' this indicates that the security is only OTC tradable. All trade and turnover figures shown here are a sum of order book, off book and OTC business.