

Order Book Gilts

Weekly Spread Statistics - 01 June 2015 to 05 June 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 | 65.669 |
| 0 1/4% IDX-LKD TREASURY GILT 2052 | TG52 | GB00B73ZYW09 | UKGT | UKG2 | 69.64546 |
| 0 1/8% IDX-LKD TREASURY GILT 2029 | T29 | GB00B3Y1JG82 | UKGT | UKG1 | 71.38394 |
| 0 1/8% IDX-LKD TREASURY GILT 44 | T44 | GB00B7RNOG65 | UKGT | UKG1 | 78.1815 |
| 0 1/8% IDX-LKD TREASURY GILT 58 | T58 | GB00BP9DLZ64 | UKGT | UKG1 | 67.87698 |
| 0 1/8% IL TR GILT 2024 | TR24 | GB00B85SFQ54 | UKGT | UKG1 | 46.42634 |
| 0 1/8% IL TREASURY GILT 2019 | TG19 | GB00BBDR7T29 | UKGT | UKG1 | 56.48856 |
| 0 1/8% IL TREASURY GILT 2068 | T68 | GB00BDX8CX86 | UKGT | UKG1 | 81.9376 |
| 0 3/4% IL TREASURY 34 | TRTQ | GB00B46CGH68 | UKGT | UKG1 | 61.95286 |
| 0 3/8% IL TREASURY GILT 62 | T62 | GB00B4PTCY75 | UKGT | UKG2 | 58.31668 |
| 0 5/8% IL TREASURY 40 | TR40 | GB00B3LZBF68 | UKGT | UKG1 | 72.96542 |
| 0 5/8% IL TREASURY 42 | T42A | GB00B3MYD345 | UKGT | UKG1 | 69.51682 |
| 1 1/4% IL TREASURY 22/11/27 | T27 | GB00B128DH60 | UKGT | UKG1 | 39.84234 |
| 1 1/4% IL TREASURY 55 | TR8F | GB00B0CNHZ09 | UKGT | UKG2 | 49.13806 |
| 1 1/4% IL TREASURY GILT 17 | T17 | GB00B0V3WQ75 | UKGT | UKG1 | 37.68124 |
| 1 1/4% IL TREASURY GILT 32 | T32 | GB00B3D4VD98 | UKGT | UKG1 | 51.0548 |
| 1 1/4% TREASURY GILT 2018 | TR18 | GB00B8KP6M44 | UKGT | UKG1 | 10.03698 |
| 1 1/8% IL TREASURY GILT 22/11/37 | TR37 | GB00B1L6W962 | UKGT | UKG1 | 68.15052 |
| 1 3/4% TREASURY GILT 17 | TR1T | GB00B3Z3K594 | UKGT | UKG1 | 9.95396 |
| 1 3/4% TREASURY GILT 2019 | TS19 | GB00BDV0F150 | UKGT | UKG1 | 9.9189 |
| 1 3/4% TREASURY GILT 22 | TG22 | GB00B7L9SL19 | UKGT | UKG1 | 10.1884 |
| 1 7/8% IL TREASURY GILT 22/11/22 | T22 | GB00B1Z5HQ14 | UKGT | UKG1 | 33.05822 |
| 1% TREASURY GILT 17 | TG17 | GB00B7F9S958 | UKGT | UKG1 | 10.0522 |
| 2 1/2% CONSOLIDATED STK | CN2H | GB0002163805 | UKGT | UKG2 | 49.9052 |
| 2 1/2% IL TREASURY 16 | TR16 | GB0009075325 | UKGT | UKG1 | 18.5237 |
| 2 1/2% IL TREASURY 20 | T2HI | GB0009081828 | UKGT | UKG1 | 31.41942 |
| 2 1/4% TREASURY GILT 2023 | T23 | GB00B7Z53659 | UKGT | UKG1 | 16.1829 |
| 2 3/4% TREASURY GILT 2024 | T24 | GB00B8BHFH458 | UKGT | UKG1 | 15.21784 |
| 2% IL TREASURY 35 | T2IL | GB00031790826 | UKGT | UKG1 | 43.243 |
| 2% TREASURY GILT 07/09/2025 | T25 | GB00B7H2HR79 | UKGT | UKG1 | 52.3731 |
| 2% TREASURY GILT 16 | TS16 | GB00B3CGC246 | UKGT | UKG1 | 10.03956 |
| 2% TREASURY GILT 2020 | T20 | GB00B6N65R198 | UKGT | UKG1 | 9.16976 |
| 3 1/2% TREASURY GILT 2045 | T45 | GB00B6N65R313 | UKGT | UKG1 | 10.69518 |
| 3 1/2% TREASURY GILT 2068 | TR68 | GB00B8JNQY21 | UKGT | UKG1 | 33.38052 |
| 3 1/4% TREASURY GILT 44 | TG44 | GB00B84Z9V04 | UKGT | UKG1 | 34.31028 |
| 3 3/4 TREASURY 21 | TY21 | GB00B4RMG977 | UKGT | UKG1 | 10.6723 |
| 3 3/4% TREASURY GILT 07/09/19 | TR19 | GB00B4YRFP41 | UKGT | UKG1 | 9.20258 |
| 3 3/4% TREASURY GILT 07/09/20 | TR20 | GB00B582JV65 | UKGT | UKG1 | 15.86678 |
| 3 3/4% TREASURY GILT 52 | T52 | GB00B6RNH572 | UKGT | UKG1 | 31.65382 |
| 3/4% IL TREASURY GILT 22/11/47 | T47 | GB00B24FFM16 | UKGT | UKG2 | 64.41784 |
| 4 1/2% TREASURY GILT 07/12/42 | T42 | GB00B1VWPJ53 | UKGT | UKG1 | 27.93546 |
| 4 1/2% TREASURY GILT 19 | T19 | GB00B39R3F84 | UKGT | UKG1 | 9.00102 |
| 4 1/2% TREASURY GILT 34 | TR34 | GB00B52WS153 | UKGT | UKG1 | 23.18734 |
| 4 1/4% TREASURY GILT 27 | TR27 | GB00B16NNR78 | UKGT | UKG1 | 16.5328 |
| 4 1/4% TREASURY GILT 39 | T39 | GB00B3KJDS62 | UKGT | UKG1 | 29.53522 |
| 4 1/4% TREASURY GILT 46 | T46 | GB00B128DP45 | UKGT | UKG1 | 29.90368 |
| 4 1/4% TREASURY GILT 49 | T49 | GB00B39R3707 | UKGT | UKG1 | 29.23382 |
| 4 1/4% TREASURY STK 32 | TR32 | GB0004893086 | UKGT | UKG1 | 24.1881 |
| 4 1/4% TREASURY STK 36 | T4Q | GB0032452392 | UKGT | UKG1 | 23.759 |
| 4 1/4% TREASURY STK 40 | T40 | GB00B6460505 | UKGT | UKG1 | 30.9608 |
| 4 1/4% TREASURY STK 55 | TR4Q | GB00B06YGN05 | UKGT | UKG1 | 26.9499 |
| 4 1/8% IL TREASURY 30 | T30I | GB0008932666 | UKGT | UKG1 | 24.17708 |
| 4 3/4% TREASURY GILT 30 | TR30 | GB00B24FF097 | UKGT | UKG1 | 24.6091 |
| 4 3/4% TREASURY STK 15 | T4T | GB0033280339 | UKGT | UKG1 | 9.98948 |
| 4 3/4% TREASURY STK 20 | TS20 | GB00B058DQ55 | UKGT | UKG1 | 8.7982 |
| 4 3/4% TREASURY STK 38 | TR38 | GB00B00NY175 | UKGT | UKG1 | 29.17836 |
| 4% TREASURY GILT 07/03/22 | TR22 | GB00B3KJDQ49 | UKGT | UKG1 | 12.02658 |
| 4% TREASURY GILT 16 | T16 | GB00B0V3WX43 | UKGT | UKG1 | 9.6048 |
| 4% TREASURY GILT 22/01/60 | TR60 | GB00B54QLM75 | UKGT | UKG1 | 27.77278 |
| 5% TREASURY GILT 07/03/18 | T18 | GB00B1VWPC84 | UKGT | UKG1 | 9.12042 |
| 5% TREASURY STK 25 | TR25 | GB0030880693 | UKGT | UKG1 | 12.78328 |
| 6% TREASURY STK 28 | TR28 | GB0002404191 | UKGT | UKG1 | 18.20756 |
| 8 3/4% TREASURY STK 17 | TR17 | GB0008931148 | UKGT | UKG1 | 21.19572 |
| 8% TREASURY STK 15 | TY8 | GB0008881541 | UKGT | UKG1 | 13.0248 |
| 8% TREASURY STK 21 | TR21 | GB0009997999 | UKGT | UKG1 | 14.27872 |
| TR.2 1/2% IL 24 | T24I | GB0008983024 | UKGT | UKG1 | 17.7796 |
| TR.2 1/2% STK | T2H | GB0009031096 | UKGT | UKG2 | 35.9389 |

Order Book Corporate Bonds

Weekly Spread Statistics - 01 June 2015 to 05 June 2015



London
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| Name | Security | TIDM | ISIN | Market Segment | Market Sector | Time Weighted Spread (bps) |
|------------------------------------|--|--------------|---------------|----------------|---------------|----------------------------|
| A2D FUNDING II PLC | STG 4.5% GTD BDS 30/09/2026 | A2D2 | XS1103286305 | UKCP | UKC1 | 148.42282 |
| A2D FUNDING PLC | 4.75% GTD BDS 18/10/22 | A2D1 | XS0975865949 | UKCP | UKC1 | 135.99902 |
| ALPHA PLUS HLDGS PLC | 5.75% SEC STRG BDS 18/12/19 | ALP1 | XS0853558801 | UKCP | UKC2 | 134.74802 |
| ANGLIAN WATER | 6.875% GTD BDS 21/08/23 £(VAR)(BR) | 40LV | XS0089553282 | UKCP | UKC3 | 172.53178 |
| ANGLIAN WATER SERVICES FINANCING | 5.25% CLASS A UNWRAP BND 30/10/15 | 69AU | XS0211684831 | UKCP | UKC3 | 64.08088 |
| ANHEUSER-BUSCH INBEV SA | 6.50% NTS 23/06/17 | 84RM | BE0000183549 | UKCP | UKC3 | 127.46882 |
| AVIVA | 6.125%/FXD RTE SUB NTS 2036 £(VAR)(BR) | AE57 | XS0138717441 | UKCP | UKC3 | 294.73046 |
| B.A.T.INTERNATIONAL FINANCE | 6.375% NTS 12/12/19 | 48CT | XS0182188366 | UKCP | UKC3 | 108.98516 |
| BARCLAYS BANK PLC | 5.75% SUB NTS 14/09/26 | AA18 | XS0134886067 | UKCP | UKC3 | 207.88206 |
| BEAZLEY PLC | 5.375% NTS 25/09/19 | BE01 | XS0827693663 | UKCP | UKC1 | 151.76582 |
| BRITISH TELECOMMUNICATIONS | 5.75% BDS 17/12/28 £(VAR)(BR) | 72NS | XS0097283096 | UKCP | UKC2 | 216.94706 |
| BRITISH TELECOMMUNICATIONS | 8 5/8% BDS 26/03/20(BR) | 33GL | XS0052067583 | UKCP | UKC2 | 124.92892 |
| BRITISH TELECOMMUNICATIONS | NTS 07/12/16 £(VAR) (BR) | 42PU | XS0123682758 | UKCP | UKC2 | 101.24228 |
| BRUNTWOOD INVESTMENTS PLC | 6.00% SEC BDS 24/07/20 | BRU1 | XS0947705215 | UKCP | UKC1 | 121.16226 |
| BURFORD CAPITAL PLC | 6.50% GTD BDS 19/08/22 | BUR1 | XS1088905093 | UKCP | UKC2 | 186.85734 |
| CLS HLDGS | GBP 5.50% BDS 31/12/19 | CLS1 | XS0820711215 | UKCP | UKC2 | 104.8411 |
| COVENTRY BUILDING SOCIETY | 6.092% PERMANENT INTEREST BEARING SHAI CVB | GB00B177CL57 | | UKCP | UKC3 | 337.37034 |
| DAILY MAIL & GENERAL TRUST | 5.75% BDS 07/12/18 £(VAR)(BR) | 80VA | XS0170485204 | UKCP | UKC3 | 226.65294 |
| EASTERN GROUP | 8 1/2% BDS 31/03/25 # (VAR)(BR) | 93GR | XS0058209106 | UKCP | UKC3 | 141.99976 |
| EASTERN POWER NETWORKS PLC | 5.75% NTS 08/03/24 | 52GO | XS0187202303 | UKCP | UKC3 | 128.49798 |
| ENQUEST PLC | 5.50% NTS 15/02/22 | ENQ1 | XS0880578728 | UKCP | UKC3 | 392.01612 |
| ENTERPRISE INNS | 6.50% SEC BDS 2018 £(VAR)(BR)(REG S) | 47VU | XS0163019143 | UKCP | UKC2 | 232.22852 |
| EROS INTERNATIONAL PLC | 6.50% STG BDS 15/10/21 | ERO1 | XS1112834608 | UKCP | UKC1 | 92.91044 |
| EUROPEAN INVESTMENT BANK | 3.25% BDS 07/12/2016 | EB16 | XS0602217159 | UKCP | UKS1 | 146.9165 |
| EUROPEAN INVESTMENT BANK | 8 3/4% BDS 25/08/17 # (VAR)(BR) | 59GS | XS0055498413 | UKCP | UKS1 | 179.66088 |
| FIRSTGROUP | 6.125% BDS 18/01/19 GBP (VAR)(BR)(REGS) | 80ZX | XS0181013607 | UKCP | UKC3 | 204.65992 |
| GE CAPITAL UK FUNDING | 5.625% NTS 25/04/19 | 83IR | XS0297507773 | UKCP | UKC3 | 87.63902 |
| GE CAPITAL UK FUNDING | 5.875% NTS 18/01/33 | 92VF | XS0340495216 | UKCP | UKC3 | 177.47914 |
| GE CAPITAL UK FUNDING | 6.750% NTS 06/08/18 | 34MD | XS0381559979 | UKCP | UKC2 | 116.27896 |
| GKN HLDGS | 6.75% BDS 28/10/19 £(VAR)(BR) | 31OL | XS0103214762 | UKCP | UKC2 | 87.93448 |
| GLAXOSMITHKLINE CAPITAL | 5.25% GTD NTS 19/12/33 | AG99 | XS0140516864 | UKCP | UKC2 | 216.38026 |
| HAMMERSON PLC | 6.00% BDS 23/02/26 £(VAR)(BR)(REGS) | 72VH | XS0184639895 | UKCP | UKC3 | 163.85998 |
| HAMMERSON PLC | 6.875% BDS 31/03/20 £(VAR)(BR) | 07OZ | XS0109514538 | UKCP | UKC3 | 148.0002 |
| HAMMERSON PLC | 7.25% BDS 21/04/28 £(VAR)(BR) | 48LK | XS0085732716 | UKCP | UKC3 | 199.74142 |
| HELICAL BAR PLC | 6.00% STG BDS 24/06/2020 | HB20 | XS0942129957 | UKCP | UKC1 | 141.74086 |
| HSBC BANK PLC | 5.375% SUB NTS 22/08/33 | 35LS | XS0174470764 | UKCP | UKC3 | 325.32806 |
| HSBC BANK PLC | 6 1/2% SUB NTS 07/07/23 | BR06 | XS0088317853 | UKCP | UKC3 | 231.73694 |
| ICAP | STG 5.50% GTD NTS 31/07/18 | IC55 | XS0805454872 | UKCP | UKC3 | 122.42976 |
| IMPERIAL TOBACCO FINANCE | 6.25% NTS 04/12/18 | 31ML | XS0180407602 | UKCP | UKC2 | 107.09588 |
| INTERMEDIATE CAPITAL GROUP | 5.00% STG NTS 24/03/23 | ICG3 | XS1200576699 | UKCP | UKC2 | 94.55594 |
| INTERMEDIATE CAPITAL GROUP | 6.25% STG GTD NTS 19/09/20 | ICG2 | XS0818634668 | UKCP | UKC2 | 129.5427 |
| INTERMEDIATE CAPITAL GROUP | 7.00% STER FR NTS 21/12/2018 | ICG7 | XS0716336325 | UKCP | UKC2 | 157.4684 |
| INTERNATIONAL PERSONAL FINANCE PLC | 6.125% NTS 08/05/20 | IPF1 | XS0919406800 | UKCP | UKC2 | 169.52914 |
| LADBROKES GROUP FINANCE | 5.125% STG BDS 16/09/2022 | LAD2 | XS1066478014 | UKCP | UKC1 | 140.7189 |
| LEGAL & GENERAL FINANCE | 5.875% NTS 11/12/31 | 71PP | XS0121464779 | UKCP | UKC3 | 391.7548 |
| LEGAL & GENERAL FINANCE | 5.875% UNDATED RESET SUB ORD NTS | 81CE | XS0189013823 | UKCP | UKC3 | 294.54956 |
| LLOYDS BANK PLC | 6.50% NTS 17/09/40 | 96QO | XS0543369184 | UKCP | UKC2 | 226.10188 |
| LLOYDS BANK PLC | 7.625% DATED SUBORD NTS 22/04/25 | 61MP | XS0503834821 | UKCP | UKC3 | 253.3924 |
| LLOYDS BANK PLC | 9 5/8% SUB BDS 06/04/23 # (VAR)(BR) | 94HJ | XS0043098127 | UKCP | UKC3 | 197.64136 |
| LLOYDS BANK PLC | SEN STER 5.50% NTS 25/09/16 | LBG2 | XS0604804194 | UKCP | UKC1 | 141.66614 |
| LLOYDS BANK PLC | SENIOR 5.375% NTS 07/09/15 | LBG1 | XS0517466198 | UKCP | UKC2 | 196.29328 |
| LONDON POWER NETWORKS PLC | 6.125% NTS 07/06/27 | 84YJ | XS0148889420 | UKCP | UKC3 | 299.9203 |
| LONDON STOCK EXCHANGE GROUP | 4.5% NTS 02/11/21 | LSE1 | XS0846486040 | UKCP | UKC2 | 146.8774 |
| NATIONAL GRID | STERLING RPI LKD BNDS 06/10/2021 | NG1Q | XS0678522490 | UKCP | UKC2 | 123.20322 |
| NATIONAL GRID ELECTRICITY TRANS. | 5.875% BDS 02/02/24 £(VAR)(BR) | BD56 | XS0094073672 | UKCP | UKC2 | 185.54494 |
| NATIONAL GRID ELECTRICITY TRANS. | 6.50% BDS 27/07/28 £(VAR)(BR) | 47QK | XS0132735373 | UKCP | UKC3 | 197.94044 |
| NATIONAL GRID GAS | 6% INST 07/06/17 | Al6H | XS0141704725 | UKCP | UKC2 | 120.19384 |
| NESTLE FINANCE INTL LTD | 2.250% NTS 30/11/23 | 17J1 | XS0860561942 | UKCP | UKC2 | 252.50196 |
| NORTHUMBRIAN WATER FINANCE | 6% GTD BDS 11/10/17 £(VAR)(BR) | AG41 | XS0139335029 | UKCP | UKC3 | 104.64746 |
| PARAGON GROUP OF COMPANIES | 6.00% NTS 05/12/20 | PAG1 | XS0891023086 | UKCP | UKC2 | 198.85876 |
| PARAGON GROUP OF COMPANIES | 6.125% STG DEN NTS 30/01/22 | PAG2 | XS1018830270 | UKCP | UKC2 | 217.37704 |
| PLACES FOR PEOPLE CAPITAL MARKETS | 1.00% RPI-LNKD NTS 31/01/22 | PPF1 | XS0731910765 | UKCP | UKC2 | 180.41498 |
| PLACES FOR PEOPLE CAPITAL MARKETS | 5% NTS 27/12/2016 | PPF5 | XS0635014177 | UKCP | UKC2 | 61.46382 |
| PREMIER OIL PLC | STG DEN 5% NTS 11/12/20 | PMO1 | XS0997703250 | UKCP | UKC2 | 285.13658 |
| PRIMARY HEALTH PROPERTIES | 5.375% BDS 23/07/19 (BR) £ | PHP1 | XS0795445823 | UKCP | UKC2 | 116.87078 |
| PROVIDENT FINANCIAL | 5.125% NTS 09/10/23 | 66WS | XS1209091856 | UKCP | UKC2 | 129.97634 |
| PROVIDENT FINANCIAL | 6.00% NTS 27/09/21 | PF21 | XS0900863084 | UKCP | UKC3 | 173.28268 |
| PROVIDENT FINANCIAL | 7% NTS 04/10/2017 | PF17 | XS0762418993 | UKCP | UKC2 | 163.67782 |
| PROVIDENT FINANCIAL | 7.00% GTD BDS 14/04/20 | PFG7 | XS0496412064 | UKCP | UKC2 | 177.54698 |
| PROVIDENT FINANCIAL | 7.5% NTS 30/09/2016 | PF16 | XS0605672558 | UKCP | UKC2 | 73.26528 |
| PRUDENTIAL PLC | 6 7/8% BDS 2023 # (BR) | BC41 | XS0083544212 | UKCP | UKC3 | 209.85048 |
| RETAIL CHARITY BONDS PLC | GLDN LNE HSGING 4.375% BDS 29/07/21 | MCAP | XS1066485902 | UKCP | UKC2 | 342.91502 |
| RETAIL CHARITY BONDS PLC | HGHTWN & PRAE CHURCH 4.4% BDS 30/04/25 | HTOP | XS1200788369 | UKCP | UKCH | 174.3175 |
| ROLLS-ROYCE | 7.375% NTS 14/06/16 | 47PF | XS0112487482 | UKCP | UKC3 | 95.96504 |
| ROYAL BANK OF SCOTLAND PLC | PP 5.1% NTS 01/02/20 | RB51 | GB00B3N3WVC23 | UKCP | UKC2 | 73.51244 |
| SAFAWAY | 6.00% NTS 10/01/17 | AG93 | XS0140144204 | UKCP | UKC2 | 203.14008 |
| SAFAWAY | 6.125% NTS 17/12/18 £(VAR)(BR) | 92NE | XS0093004736 | UKCP | UKC3 | 197.13796 |
| SCOTTISH POWER UK | 8 3/8% BDS 2017 # (VAR)(BR) | BL23 | XS0073359548 | UKCP | UKC3 | 102.19332 |
| SEGRO PLC | 5.50% NTS 20/06/18 £(VAR)(BR) | 32BL | XS0221323693 | UKCP | UKC3 | 162.71936 |
| SEGRO PLC | 5.75% NTS 20/06/35 £ (VAR)(BR) | 52VE | XS0221324154 | UKCP | UKC3 | 226.85782 |
| SEGRO PLC | 6.00% BDS 30/09/19 £(VAR)(BR) | 56GP | XS0179346274 | UKCP | UKC3 | 91.95894 |
| SEGRO PLC | 6.25% NTS 30/09/15 £(VAR)(BR) | 51NL | XS0093802055 | UKCP | UKC3 | 83.18808 |
| SEGRO PLC | 6.75% NTS 23/02/24 £(VAR)(BR) | BO46 | XS0107099466 | UKCP | UKC3 | 146.63124 |
| SEVERN TRENT PLC | RPI-LKD NTS 11/07/22 | SVTL | XS0796078193 | UKCP | UKC2 | 126.26476 |
| SEVERN TRENT UTILITIES FINANCE PLC | 6.125% GTD BDS 2024 £(VAR)(BR) | 83NL | XS0094475802 | UKCP | UKC3 | 158.65432 |
| SEVERN TRENT UTILITIES FINANCE PLC | 6.25% GTD BDS 07/06/29 £(VAR)(BR) | 41NW | XS0097777253 | UKCP | UKC3 | 203.51144 |
| SMITHS GROUP | 7.25% BDS 30/06/16 £(VAR)(BR) | 40PD | XS0111725049 | UKCP | UKC3 | 171.50444 |
| SSE PLC | 5.875% BDS 2022 £(VAR)(BR) | BC18 | XS0095371638 | UKCP | UKC3 | 121.74652 |
| ST.MODWEN PROPERTIES | 6.25% STERLING BDS 07/11/19 | SMP1 | XS0841076465 | UKCP | UKC1 | 96.92562 |
| STANDARD CHARTERED BANK | 5.375% / FR STEP UP UNDATD SUB NTS | 52VC | XS0222434200 | UKCP | UKC2 | 250.10022 |
| TESCO | 5.50% NTS 13/12/19 | 31CL | XS0159013068 | UKCP | UKC2 | 180.33122 |
| TESCO | 6% NTS 14/12/29 | 40OS | XS0105244585 | UKCP | UKC3 | 391.82954 |
| TESCO PERSONAL FINANCE PLC | 5.00% NTS 21/11/20 | TSC5 | XS0780063235 | UKCP | UKC2 | 89.4182 |
| TESCO PERSONAL FINANCE PLC | 5.20% STG BDS 24/08/18 | TS52 | XS0591029409 | UKCP | UKC2 | 81.17686 |
| TESCO PERSONAL FINANCE PLC | STG 1.00% RPI-LKD NTS 16/12/19 | TS1L | XS0710391532 | UKCP | UKC2 | 131.59106 |

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London
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| Name | Security | TIDM | ISIN | Market Segment | Market Sector | Time Weighted Spread (bps) |
|-------------------------------|--|------|--------------|----------------|---------------|----------------------------|
| TOYOTA MOTOR CREDIT CORP | 4.00% NTS 07/12/17 | 62YR | XS0595707570 | UKCP | UKC2 | 295.80842 |
| TULLETT PREBON PLC | 5.25% NTS 11/06/19 | TPR1 | XS0859261520 | UKCP | UKC3 | 167.43242 |
| UBS AG LONDON BRANCH | 6.375% NTS 20/07/16 | 43MB | XS0440316635 | UKCP | UKC3 | 170.07872 |
| UNILEVER | 4.750% NTS 16/06/17 | 51TJ | XS0434423926 | UKCP | UKC3 | 134.28512 |
| UNITE GROUP | 6.125% BDS 12/06/20 | UTG1 | XS0856594642 | UKCP | UKC1 | 128.50404 |
| UNITED UTILITIES WATER LTD | 5.375% NTS 14/05/18 | 39OI | XS0168054673 | UKCP | UKC3 | 160.68588 |
| UNITED UTILITIES WATER LTD | 5.625% NTS 20/12/27 | 47UV | XS0159728236 | UKCP | UKC3 | 125.39514 |
| VODAFONE GROUP | 5.625% NTS 04/12/25 | VO25 | XS0181816652 | UKCP | UKC2 | 239.9656 |
| VODAFONE GROUP | 5.90% NTS 26/11/32 | VO32 | XS0158715713 | UKCP | UKC2 | 208.75196 |
| WASPS FINANCE PLC | 6.50% STG SEC BDS 13/05/22 | WAS1 | XS1221940510 | UKCP | UKC2 | 63.89598 |
| WESSEX WATER SERVICES FINANCE | 5.375% GTD BDS10/03/2028 £(VAR)(BR) | 64XX | XS0214275785 | UKCP | UKC2 | 310.09888 |
| WESSEX WATER SERVICES FINANCE | 5.75% GTD BDS 14/10/33 GBP(VAR)(BR)(S) | 68OP | XS0178489844 | UKCP | UKC3 | 218.25354 |
| WORKSPACE GROUP PLC | 6.00% STG BDS 09/10/19 | WKP1 | XS0832324981 | UKCP | UKC1 | 139.83762 |

Order Book Supranational Bonds

Weekly Spread Statistics - 01 June 2015 to 05 June 2015



London
Stock Exchange Group

| Name | Security | TIDM | ISIN | Market Segment | Market Sector | Time Weighted Spread (bps) |
|--------------------------|--------------------|------|--------------|----------------|---------------|----------------------------|
| EUROPEAN INVESTMENT BANK | 3.00% BDS 07/12/15 | EIB | XS0497463777 | UKCP | UKS1 | 295.5665 |

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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.