

Order Book Gilts

Weekly Spread Statistics - 3 July 2015 to 10 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	64.74572
0 1/4% IDX-LKD TREASURY GILT 2052	TG52	GB00B73ZYW09	UKGT	UKG2	68.94628
0 1/8% IDX-LKD TREASURY GILT 2029	T29	GB00B3Y1JG82	UKGT	UKG1	71.21994
0 1/8% IDX-LKD TREASURY GILT 2046	TR46	GB00BYMWG366	UKGT	UKG1	77.4647
0 1/8% IDX-LKD TREASURY GILT 44	T44	GB00B7RN0G65	UKGT	UKG1	78.45736
0 1/8% IDX-LKD TREASURY GILT 58	T58	GB00BP9DLZ64	UKGT	UKG1	67.64316
0 1/8% IL TR GILT 2024	TR24	GB00B85SFQ54	UKGT	UKG1	46.03692
0 1/8% IL TREASURY GILT 2019	TG19	GB00BBDR7T29	UKGT	UKG1	55.32274
0 1/8% IL TREASURY GILT 2068	T68	GB00BDX8CX86	UKGT	UKG1	83.8972
0 3/4% IL TREASURY 34	TRTQ	GB00B46CGH68	UKGT	UKG1	61.74976
0 3/8% IL TREASURY GILT 62	T62	GB00B4PTCY75	UKGT	UKG2	58.89902
0 5/8% IL TREASURY 40	TR40	GB00B3LZBF68	UKGT	UKG1	72.67392
0 5/8% IL TREASURY 42	T42A	GB00B3MYD345	UKGT	UKG1	70.20062
1 1/4% IL TREASURY 22/11/27	T27	GB00B128DH60	UKGT	UKG1	39.50398
1 1/4% IL TREASURY 55	TR8F	GB00B0CNHZ09	UKGT	UKG2	49.54536
1 1/4% IL TREASURY GILT 17	T17	GB00B0V3WQ75	UKGT	UKG1	37.58494
1 1/4% IL TREASURY GILT 32	T32	GB00B3D4VD98	UKGT	UKG1	50.78326
1 1/4% TREASURY GILT 2018	TR18	GB00B8KP6M44	UKGT	UKG1	9.69818
1 1/8% IL TREASURY GILT 22/11/37	TR37	GB00B1L6W962	UKGT	UKG1	68.3221
1 3/4% TREASURY GILT 17	TR1T	GB00B3Z3K594	UKGT	UKG1	9.60114
1 3/4% TREASURY GILT 2019	TS19	GB00BDV0F150	UKGT	UKG1	9.5677
1 3/4% TREASURY GILT 22	TG22	GB00B7L9SL19	UKGT	UKG1	9.70348
1 7/8% IL TREASURY GILT 22/11/22	T22	GB00B1Z5HQ14	UKGT	UKG1	32.85586
1% TREASURY GILT 17	TG17	GB00B7F9S958	UKGT	UKG1	9.43364
2 1/2% IL TREASURY 16	TR16	GB0009075325	UKGT	UKG1	18.50662
2 1/2% IL TREASURY 20	T2HI	GB0009081828	UKGT	UKG1	32.1093
2 1/4% TREASURY GILT 2023	T23	GB00B7Z53659	UKGT	UKG1	14.9652
2 3/4% TREASURY GILT 2024	T24	GB00BHHFH458	UKGT	UKG1	14.76442
2% IL TREASURY 35	T2IL	GB0031790826	UKGT	UKG1	43.2588
2% TREASURY GILT 07/09/2025	T25	GB00BTHH2R79	UKGT	UKG1	48.10202
2% TREASURY GILT 16	TS16	GB00B3CGC246	UKGT	UKG1	10.04272
2% TREASURY GILT 2020	T20	GB00BN65R198	UKGT	UKG1	9.5239
3 1/2% TREASURY GILT 2045	T45	GB00BN65R313	UKGT	UKG1	15.7196
3 1/2% TREASURY GILT 2068	TR68	GB00B8JNQY21	UKGT	UKG1	33.45938
3 1/4% TREASURY GILT 44	TG44	GB00B84Z9V04	UKGT	UKG1	34.06032
3 3/4 TREASURY 21	TY21	GB00B4RMG977	UKGT	UKG1	10.276
3 3/4% TREASURY GILT 07/09/19	TR19	GB00B4YRFP41	UKGT	UKG1	9.05094
3 3/4% TREASURY GILT 07/09/20	TR20	GB00B582JV65	UKGT	UKG1	15.56606
3 3/4% TREASURY GILT 52	T52	GB00B6RNH572	UKGT	UKG1	30.47584
3/4% IL TREASURY GILT 22/11/47	T47	GB00B24FFM16	UKGT	UKG2	63.5689
4 1/2% TREASURY GILT 07/12/42	T42	GB00B1VWPJ53	UKGT	UKG1	26.9187
4 1/2% TREASURY GILT 19	T19	GB00B39R3F84	UKGT	UKG1	8.87892
4 1/2% TREASURY GILT 34	TR34	GB00B52WS153	UKGT	UKG1	22.41138
4 1/4% TREASURY GILT 27	TR27	GB00B16NNR78	UKGT	UKG1	15.43516
4 1/4% TREASURY GILT 39	T39	GB00B3KJDS62	UKGT	UKG1	29.07492
4 1/4% TREASURY GILT 46	T46	GB00B128DP45	UKGT	UKG1	29.15242
4 1/4% TREASURY GILT 49	T49	GB00B39R3707	UKGT	UKG1	28.15464
4 1/4% TREASURY STK 32	TR32	GB0004893086	UKGT	UKG1	23.35064
4 1/4% TREASURY STK 36	T4Q	GB0032452392	UKGT	UKG1	23.16302
4 1/4% TREASURY STK 40	T40	GB00B6460505	UKGT	UKG1	29.17826
4 1/4% TREASURY STK 55	TR4Q	GB00B06YGN05	UKGT	UKG1	26.5547
4 1/8% IL TREASURY 30	T30I	GB0008932666	UKGT	UKG1	24.0144
4 3/4% TREASURY GILT 30	TR30	GB00B24FF097	UKGT	UKG1	24.06214
4 3/4% TREASURY STK 15	T4T	GB0033280339	UKGT	UKG1	9.73036
4 3/4% TREASURY STK 20	TS20	GB00B058DQ55	UKGT	UKG1	8.35852
4 3/4% TREASURY STK 38	TR38	GB00B00NY175	UKGT	UKG1	28.66054
4% TREASURY GILT 07/03/22	TR22	GB00B3KJDQ49	UKGT	UKG1	10.91974
4% TREASURY GILT 16	T16	GB00B0V3WX43	UKGT	UKG1	9.3531
4% TREASURY GILT 22/01/60	TR60	GB00B54QLM75	UKGT	UKG1	27.31518
5% TREASURY GILT 07/03/18	T18	GB00B1VWPC84	UKGT	UKG1	8.67274
5% TREASURY STK 25	TR25	GB0030880693	UKGT	UKG1	12.58568
6% TREASURY STK 28	TR28	GB0002404191	UKGT	UKG1	17.96832
8 3/4% TREASURY STK 17	TR17	GB0008931148	UKGT	UKG1	19.17946
8% TREASURY STK 15	TY8	GB0008881541	UKGT	UKG1	13.02978
8% TREASURY STK 21	TR21	GB0009997999	UKGT	UKG1	18.5648
TR.2 1/2% IL 24	T24I	GB0008983024	UKGT	UKG1	17.58552

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A2D FUNDING II PLC	STG 4.5% GTD BDS 30/09/2026	A2D2	XS1103286305	UKCP	UKC1	166.06966
A2D FUNDING PLC	4.75% GTD BDS 18/10/22	A2D1	XS0975865949	UKCP	UKC1	140.96976
ALPHA PLUS HLDGS PLC	5.75% SEC STRG BDS 18/12/19	ALP1	XS0853358801	UKCP	UKC2	183.75998
ANGLIAN WATER	6.875% GTD BDS 21/08/23 £(VAR)(BR)	40LV	XS0089553282	UKCP	UKC3	194.64552
ANGLIAN WATER SERVICES FINANCING	5.25% CLASS A UNWRAP BND 30/10/15	69AU	XS0211684831	UKCP	UKC3	92.71182
ANHEUSER-BUSCH INBEV SA	6.50% NTS 23/06/17	84RM	BE0000183549	UKCP	UKC3	175.64204
AVIVA	6.125%/FXD RTE SUB NTS 2036 £(VAR)(BR)	AE57	XS0138717441	UKCP	UKC3	296.90418
B.A.T.INTERNATIONAL FINANCE	6.375% NTS 12/12/19	48CT	XS0182188366	UKCP	UKC3	121.33642
BARCLAYS BANK PLC	5.75% SUB NTS 14/09/26	AA18	XS0134886067	UKCP	UKC3	220.3978
BEAZLEY PLC	5.375% NTS 25/09/19	BE01	XS0827693663	UKCP	UKC1	145.59454
BRITISH TELECOMMUNICATIONS	5.75% BDS 17/12/28 £(VAR)(BR)	72NS	XS0097283096	UKCP	UKC2	233.59014
BRITISH TELECOMMUNICATIONS	8 5/8% BDS 26/03/20(BR)	33GL	XS0052067583	UKCP	UKC2	140.65624
BRITISH TELECOMMUNICATIONS	NTS 07/12/16 £(VAR) (BR)	42PU	XS0123682758	UKCP	UKC2	155.27804
BRUNTWOOD INVESTMENTS PLC	6.00% SEC BDS 24/07/20	BRU1	XS0947705215	UKCP	UKC1	109.93028
BURFORD CAPITAL PLC	6.50% GTD BDS 19/08/22	BUR1	XS1088905093	UKCP	UKC2	153.64892
CLS HLDGS	GBP 5.50% BDS 31/12/19	CLS1	XS0820711215	UKCP	UKC2	122.68128
COVENTRY BUILDING SOCIETY	6.092% PERMANENT INTEREST BEARING SHAI CVB	GB00B177CL57		UKCP	UKC3	340.6326
DAILY MAIL & GENERAL TRUST	5.75% BDS 07/12/18 £(VAR)(BR)	80VA	XS0170485204	UKCP	UKC3	229.18806
EASTERN GROUP	8 1/2% BDS 31/03/25 #(VAR)(BR)	93GR	XS0058209106	UKCP	UKC3	162.52968
EASTERN POWER NETWORKS PLC	5.75% NTS 08/03/24	52GO	XS0187202303	UKCP	UKC3	135.03784
ENQUEST PLC	5.50% NTS 15/02/22	ENQ1	XS0880578728	UKCP	UKC3	503.2843
ENTERPRISE INNS	6.50% SEC BDS 2018 £(VAR)(BR)(REG S)	47VU	XS0163019143	UKCP	UKC2	231.5918
EROS INTERNATIONAL PLC	6.50% STG BDS 15/10/21	ERO1	XS1112834608	UKCP	UKC1	120.91714
FIRSTGROUP	6.125% BDS 18/01/19 GBP (VAR)(BR)(REGS)	80ZX	XS0181013607	UKCP	UKC3	207.9294
GE CAPITAL UK FUNDING	5.625% NTS 25/04/19	83IR	XS0297507773	UKCP	UKC3	71.57116
GE CAPITAL UK FUNDING	5.875% NTS 18/01/33	92VF	XS0340495216	UKCP	UKC3	206.45922
GE CAPITAL UK FUNDING	6.750% NTS 06/08/18	34MD	XS0381559979	UKCP	UKC2	129.61334
GKN HLDGS	6.75% BDS 28/10/19 £(VAR)(BR)	31OL	XS0103214762	UKCP	UKC3	105.55504
GLAXOSMITHKLINE CAPITAL	5.25% GTD NTS 19/12/33	AG99	XS0140516864	UKCP	UKC2	218.14396
HAMMERSON PLC	6.00% BDS 23/02/26 £(VAR)(BR)(REGS)	72VH	XS0184639895	UKCP	UKC3	203.37442
HAMMERSON PLC	6.875% BDS 31/03/20 £(VAR)(BR)	07OZ	XS0109514538	UKCP	UKC3	141.62354
HAMMERSON PLC	7.25% BDS 21/04/28 £(VAR)(BR)	48LK	XS0085732716	UKCP	UKC3	218.19674
HELICAL BAR PLC	6.00% STG BDS 24/06/2020	HB20	XS0942129957	UKCP	UKC1	142.61058
HSCB BANK PLC	5.375% SUB NTS 22/08/33	35LS	XS0174470764	UKCP	UKC3	329.90474
HSCB BANK PLC	6 1/2% SUB NTS 07/07/23	BR06	XS0088317853	UKCP	UKC3	246.21058
ICAP	STG 5.50% GTD NTS 31/07/18	IC55	XS0805454872	UKCP	UKC3	122.91666
IMPERIAL TOBACCO FINANCE	6.25% NTS 04/12/18	31ML	XS0180407602	UKCP	UKC2	133.06358
INTERMEDIATE CAPITAL GROUP	5.00% STG NTS 24/03/23	ICG3	XS1200576699	UKCP	UKC2	135.88526
INTERMEDIATE CAPITAL GROUP	6.25% STG GTD NTS 19/09/20	ICG2	XS0818634668	UKCP	UKC2	141.63098
INTERMEDIATE CAPITAL GROUP	7.00% STER FR NTS 21/12/2018	ICG7	XS0716336325	UKCP	UKC2	139.50814
INTERNATIONAL PERSONAL FINANCE PLC	6.125% NTS 08/05/20	IPF1	XS0919406800	UKCP	UKC2	226.0442
LADBROKES GROUP FINANCE	5.125% STG BDS 16/09/2022	LAD2	XS1066478014	UKCP	UKC1	172.7579
LEGAL & GENERAL FINANCE	5.875% NTS 11/12/31	71PP	XS0121464779	UKCP	UKC3	376.18694
LEGAL & GENERAL GROUP	5.875% UNDATED RESET SUB ORD NTS	81CE	XS0189013823	UKCP	UKC3	300.7566
LLOYDS BANK PLC	6.50% NTS 17/09/40	96QO	XS0543369184	UKCP	UKC2	218.95792
LLOYDS BANK PLC	7.625% DATED SUBORD NTS 22/04/25	61MP	XS0503834821	UKCP	UKC3	255.81916
LLOYDS BANK PLC	9 5/8% SUB BDS 06/04/23 #(VAR)(BR)	94HJ	XS0043098127	UKCP	UKC3	205.60718
LLOYDS BANK PLC	SEN STER 5.50% NTS 25/09/16	LBG2	XS0604804194	UKCP	UKC1	180.4248
LLOYDS BANK PLC	SENIOR 5.375% NTS 07/09/15	LBG1	XS0517466198	UKCP	UKC2	193.30958
LONDON POWER NETWORKS PLC	6.125% NTS 07/06/27	84YJ	XS0148889420	UKCP	UKC3	297.54458
LONDON STOCK EXCHANGE GROUP	4.75% NTS 02/11/21	LSE1	XS0846486040	UKCP	UKC2	112.8319
NATIONAL GRID	STERLING RPI LKD BNDS 06/10/2021	NG1Q	XS0678522490	UKCP	UKC2	132.89092
NATIONAL GRID ELECTRICITY TRANS.	6.875% BDS 02/02/24 £(VAR)(BR)	BD56	XS0094073672	UKCP	UKC2	210.80814
NATIONAL GRID ELECTRICITY TRANS.	6.50% BDS 27/07/28 £(VAR)(BR)	47QK	XS0132735373	UKCP	UKC3	186.73842
NATIONAL GRID GAS	6% INST 07/06/17	Al68	XS0141704725	UKCP	UKC2	129.35846
NESTLE FINANCE INTL LTD	2.250% NTS 30/11/23	17JI	XS0860561942	UKCP	UKC2	300.55014
NORTHUMBRIAN WATER FINANCE	6% GTD BDS 11/10/17 £(VAR)(BR)	AG41	XS0139335029	UKCP	UKC3	114.85042
PARAGON GROUP OF COMPANIES	6.00% NTS 05/12/20	PAG1	XS0891023086	UKCP	UKC2	258.98814
PARAGON GROUP OF COMPANIES	6.125% STG DEN NTS 30/01/22	PAG2	XS1018830270	UKCP	UKC2	267.2943
PLACES FOR PEOPLE CAPITAL MARKETS	1.00% RPI-LNKD NTS 31/01/22	PPF1	XS0731910765	UKCP	UKC2	138.5483
PLACES FOR PEOPLE CAPITAL MARKETS	5% NTS 27/12/2016	PPF5	XS0635014177	UKCP	UKC2	95.09916
PREMIER OIL PLC	STG DEN 5% NTS 11/12/20	PMO1	XS0997703250	UKCP	UKC2	292.00376
PRIMARY HEALTH PROPERTIES	5.375% BDS 23/07/19 (BR) £	PHP1	XS0795445823	UKCP	UKC2	121.68922
PROVIDENT FINANCIAL	5.125% NTS 09/10/23	66WS	XS1209091856	UKCP	UKC2	169.26574
PROVIDENT FINANCIAL	6.00% NTS 27/09/21	PF21	XS0900863084	UKCP	UKC3	181.96352
PROVIDENT FINANCIAL	7% NTS 04/10/2017	PF17	XS0762418993	UKCP	UKC2	140.69482
PROVIDENT FINANCIAL	7.00% GTD BDS 14/04/20	PPG7	XS0496412064	UKCP	UKC2	155.1943
PROVIDENT FINANCIAL	7.5% NTS 30/09/2016	PF16	XS0605672558	UKCP	UKC2	96.34368
PRUDENTIAL PLC	6 7/8% BDS 2023 #(BR)	BC41	XS0083544212	UKCP	UKC3	223.11584
RETAIL CHARITY BONDS PLC	GLDN LNE HSING 4.375% BDS 29/07/21	MCAPI	XS1066485902	UKCP	UKC2	363.39896
RETAIL CHARITY BONDS PLC	HGHTWN & PRAE CHURCH 4.4% BDS 30/04/25	HTOP	XS1200788369	UKCP	UKCH	188.49856
ROLLS-ROYCE	3.75% NTS 14/06/16	47PF	XS0112487482	UKCP	UKC3	100.10014
ROYAL BANK OF SCOTLAND PLC	PP 5.1% NTS 01/02/20	RB51	GB00B3N3WC23	UKCP	UKC2	83.80664
SAFeway	6.00% NTS 10/01/17	AG93	XS0140144204	UKCP	UKC2	209.19856
SAFeway	6.125% NTS 17/12/18 £(VAR)(BR)	92NE	XS0093004736	UKCP	UKC3	195.51218
SCOTTISH POWER UK	8 3/8% BDS 2017 #(VAR)(BR)	BL23	XS0073359548	UKCP	UKC3	145.69404
SEGRO PLC	5.50% NTS 20/06/18 £(VAR)(BR)	32BL	XS0221323693	UKCP	UKC3	199.02776
SEGRO PLC	5.75% NTS 20/06/35 £ (VAR)(BR)	52VE	XS0221324154	UKCP	UKC3	243.6942
SEGRO PLC	6.00% BDS 30/09/19 £(VAR)(BR)	56GP	XS0179346274	UKCP	UKC3	143.79732
SEGRO PLC	6.25% NTS 30/09/15 £(VAR)(BR)	51NL	XS0093802055	UKCP	UKC3	141.72144
SEGRO PLC	6.75% NTS 23/02/24 £(VAR)(BR)	BO46	XS0107099466	UKCP	UKC3	189.88754
SEVERN TRENT PLC	RPI-LKD NTS 11/07/22	SVTL	XS0796078193	UKCP	UKC2	128.17864
SEVERN TRENT UTILITIES FINANCE PLC	6.125% GTD BDS 2024 £(VAR)(BR)	83NL	XS0094475802	UKCP	UKC3	193.60576
SEVERN TRENT UTILITIES FINANCE PLC	6.25% GTD BDS 07/06/29 £(VAR)(BR)	41NW	XS0097777253	UKCP	UKC3	195.07724
SMITHS GROUP	7.25% BDS 30/06/16 £(VAR)(BR)	40PD	XS0111725049	UKCP	UKC3	105.51734
SSE PLC	5.875% BDS 2022 £(VAR)(BR)	BC18	XS0095371638	UKCP	UKC3	143.80692
ST.MODWEN PROPERTIES	6.25% STERLING BDS 07/11/19	SMP1	XS0841076465	UKCP	UKC1	109.29678
STANDARD CHARTERED BANK	5.375% / FR STEP UP UNDATD SUB NTS	52VC	XS0222434200	UKCP	UKC2	274.20584
TESCO	5.50% NTS 13/12/19	31CL	XS0159013068	UKCP	UKC2	211.89802
TESCO	6% NTS 14/12/29	40OS	XS0105244585	UKCP	UKC3	407.23732
TESCO PERSONAL FINANCE PLC	5.00% NTS 21/11/20	TSC5	XS0780063235	UKCP	UKC2	90.83938
TESCO PERSONAL FINANCE PLC	5.20% STG BDS 24/08/18	TSS2	XS0591029490	UKCP	UKC2	96.34232
TESCO PERSONAL FINANCE PLC	STG 1.00% RPI-LKD NTS 16/12/19	TS1L	XS0710391532	UKCP	UKC2	107.66908
TOYOTA MOTOR CREDIT CORP	4.00% NTS 07/12/17	62YR	XS0595707570	UKCP	UKC2	297.93764
TULLETT PREBON PLC	5.25% NTS 11/06/19	TPR1	XS0859261520	UKCP	UKC3	99.98456

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UBS AG LONDON BRANCH	6.375% NTS 20/07/16	43MB	XS0440316635	UKCP	UKC3	210.50632
UNILEVER	4.750% NTS 16/06/17	51TJ	XS0434423926	UKCP	UKC3	150.9749
UNITE GROUP	6.125% BDS 12/06/20	UTG1	XS0856594642	UKCP	UKC1	133.68656
UNITED UTILITIES WATER LTD	5.375% NTS 14/05/18	39OI	XS0168054673	UKCP	UKC3	175.16114
UNITED UTILITIES WATER LTD	5.625% NTS 20/12/27	47UV	XS0159728236	UKCP	UKC3	133.32432
VODAFONE GROUP	5.625% NTS 04/12/25	VO25	XS0181816652	UKCP	UKC2	230.7546
VODAFONE GROUP	5.90% NTS 26/11/32	VO32	XS0158715713	UKCP	UKC2	211.25732
WASPS FINANCE PLC	6.50% STG SEC BDS 13/05/22	WAS1	XS1221940510	UKCP	UKC2	66.94396
WESSEX WATER SERVICES FINANCE	5.375% GTD BDS10/03/2028 £(VAR)(BR)	64XX	XS0214275785	UKCP	UKC2	323.77374
WESSEX WATER SERVICES FINANCE	5.75% GTD BDS 14/10/33 GBP(VAR)(BR)(S)	68OP	XS0178489844	UKCP	UKC3	222.6384
WORKSPACE GROUP PLC	6.00% STG BDS 09/10/19	WKP1	XS0832324981	UKCP	UKC1	172.8184

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	190.86816
EUROPEAN INVESTMENT BANK	8 3/4% BDS 25/08/17 # (VAR)(BR)	59GS	XS0055498413	UKCP	UKS1	212.96196

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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.