

Order Book Gilts

Weekly Spread Statistics - 11 May 2015 to 15 May 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	61.20856
0 1/4% IDX-LKD TREASURY GILT 2052	TG52	GB00B73ZYW09	UKGT	UKG2	65.08096
0 1/8% IDX-LKD TREASURY GILT 2029	T29	GB00B3Y1JG82	UKGT	UKG1	70.83685
0 1/8% IDX-LKD TREASURY GILT 44	T44	GB00B7RNOG65	UKGT	UKG1	73.02472
0 1/8% IDX-LKD TREASURY GILT 58	T58	GB00BP9DLZ64	UKGT	UKG1	65.93338
0 1/8% IL TR GILT 2024	TR24	GB00B85SFQ54	UKGT	UKG1	45.7523
0 1/8% IL TREASURY GILT 2019	TG19	GB00BBDR7T29	UKGT	UKG1	51.72314
0 1/8% IL TREASURY GILT 2068	T68	GB00BDX8CX86	UKGT	UKG1	81.19114
0 3/4% IL TREASURY 34	TRTQ	GB00B46CGH68	UKGT	UKG1	61.10456
0 3/8% IL TREASURY GILT 62	T62	GB00B4PTCY75	UKGT	UKG2	57.81138
0 5/8% IL TREASURY 40	TR40	GB00B3LZBF68	UKGT	UKG1	68.40408
0 5/8% IL TREASURY 42	T42A	GB00B3MYD345	UKGT	UKG1	65.30446
1 1/4% IL TREASURY 22/11/27	T27	GB00B128DH60	UKGT	UKG1	39.0506
1 1/4% IL TREASURY 55	TR8F	GB00B0CNHZ09	UKGT	UKG2	46.2233
1 1/4% IL TREASURY GILT 17	T17	GB00B0V3WQ75	UKGT	UKG1	37.19044
1 1/4% IL TREASURY GILT 32	T32	GB00B3D4VD98	UKGT	UKG1	50.4108
1 1/4% TREASURY GILT 2018	TR18	GB00B8KP6M44	UKGT	UKG1	8.92024
1 1/8% IL TREASURY GILT 22/11/37	TR37	GB00B1L6W962	UKGT	UKG1	64.3515
1 3/4% TREASURY GILT 17	TR1T	GB00B3Z3K594	UKGT	UKG1	9.64962
1 3/4% TREASURY GILT 2019	TS19	GB00BDV0F150	UKGT	UKG1	8.78544
1 3/4% TREASURY GILT 22	TG22	GB00B7L9SL19	UKGT	UKG1	9.7203
1 7/8% IL TREASURY GILT 22/11/22	T22	GB00B1Z5HQ14	UKGT	UKG1	32.30664
1% TREASURY GILT 17	TG17	GB00B7F9S958	UKGT	UKG1	8.98816
2 1/2% CONSOLIDATED STK	CN2H	GB0002163805	UKGT	UKG2	49.9052
2 1/2% IL TREASURY 16	TR16	GB0009075325	UKGT	UKG1	17.42764
2 1/2% IL TREASURY 20	T2HI	GB0009081828	UKGT	UKG1	30.10656
2 1/4% TREASURY GILT 2023	T23	GB00B7Z53659	UKGT	UKG1	14.73706
2 3/4% TREASURY GILT 2024	T24	GB00B8BHFH458	UKGT	UKG1	14.75716
2% IL TREASURY 35	T2IL	GB00031790826	UKGT	UKG1	42.67274
2% TREASURY GILT 07/09/2025	T25	GB00BTHH2R79	UKGT	UKG1	47.08086
2% TREASURY GILT 16	TS16	GB00B3CGG246	UKGT	UKG1	9.6551
2% TREASURY GILT 2020	T20	GB00BN65R198	UKGT	UKG1	8.67294
3 1/2% TREASURY GILT 2045	T45	GB00BN65R313	UKGT	UKG1	10.26254
3 1/2% TREASURY GILT 2068	TR68	GB00B8JNQY21	UKGT	UKG1	32.31208
3 1/4% TREASURY GILT 44	TG44	GB00B84Z9V04	UKGT	UKG1	32.76392
3 3/4 TREASURY 21	TY21	GB00B4RMG977	UKGT	UKG1	9.59012
3 3/4% TREASURY GILT 07/09/19	TR19	GB00B4YRFP41	UKGT	UKG1	8.70364
3 3/4% TREASURY GILT 07/09/20	TR20	GB00B582JV65	UKGT	UKG1	14.25718
3 3/4% TREASURY GILT 52	T52	GB00B6RNH572	UKGT	UKG1	29.29438
3/4% IL TREASURY GILT 22/11/47	T47	GB00B24FFM16	UKGT	UKG2	59.51468
4 1/2% TREASURY GILT 07/12/42	T42	GB00B1VWPJ53	UKGT	UKG1	25.82196
4 1/2% TREASURY GILT 19	T19	GB00B39R3F84	UKGT	UKG1	8.57126
4 1/2% TREASURY GILT 34	TR34	GB00B52WS153	UKGT	UKG1	21.3869
4 1/4% TREASURY GILT 27	TR27	GB00B16NNR78	UKGT	UKG1	15.39456
4 1/4% TREASURY GILT 39	T39	GB00B3KJDS62	UKGT	UKG1	27.56362
4 1/4% TREASURY GILT 46	T46	GB00B128DP45	UKGT	UKG1	27.95972
4 1/4% TREASURY GILT 49	T49	GB00B39R3707	UKGT	UKG1	27.1661
4 1/4% TREASURY STK 32	TR32	GB0004893086	UKGT	UKG1	22.79978
4 1/4% TREASURY STK 36	T4Q	GB0032452392	UKGT	UKG1	21.89332
4 1/4% TREASURY STK 40	T40	GB00B6460505	UKGT	UKG1	29.49054
4 1/4% TREASURY STK 55	TR4Q	GB00B06YGN05	UKGT	UKG1	25.5091
4 1/8% IL TREASURY 30	T30I	GB0008932666	UKGT	UKG1	23.85948
4 3/4% TREASURY GILT 30	TR30	GB00B24FF097	UKGT	UKG1	23.4712
4 3/4% TREASURY STK 15	T4T	GB0033280339	UKGT	UKG1	8.92976
4 3/4% TREASURY STK 20	TS20	GB00B058DQ55	UKGT	UKG1	8.59372
4 3/4% TREASURY STK 38	TR38	GB00B00NY175	UKGT	UKG1	27.82694
4% TREASURY GILT 07/03/22	TR22	GB00B3KJDQ49	UKGT	UKG1	11.16058
4% TREASURY GILT 16	T16	GB00B0V3WX43	UKGT	UKG1	9.21216
4% TREASURY GILT 22/01/60	TR60	GB00B54QLM75	UKGT	UKG1	26.43138
5% TREASURY GILT 07/03/18	T18	GB00B1VWPC84	UKGT	UKG1	8.63002
5% TREASURY STK 25	TR25	GB0030880693	UKGT	UKG1	11.71916
6% TREASURY STK 28	TR28	GB0002404191	UKGT	UKG1	17.6451
8 3/4% TREASURY STK 17	TR17	GB0008931148	UKGT	UKG1	18.9523
8% TREASURY STK 15	TY8	GB0008881541	UKGT	UKG1	11.97062
8% TREASURY STK 21	TR21	GB0009997999	UKGT	UKG1	11.24106
TR.2 1/2% IL 24	T24I	GB0008983024	UKGT	UKG1	17.32972
TR.2 1/2% STK	T2H	GB0009031096	UKGT	UKG2	35.80742

Order Book Corporate Bonds

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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	296.20128
TULLETT PREBON PLC	5.25% NTS 11/06/19	TPR1	XS0859261520	UKCP	UKC3	176.18062
UBS AG LONDON BRANCH	6.375% NTS 20/07/16	43MB	XS0440316635	UKCP	UKC3	169.59076
UNILEVER	4.750% NTS 16/06/17	51TJ	XS0434423926	UKCP	UKC3	134.36152
UNITE GROUP	6.125% BDS 12/06/20	UTG1	XS0856594642	UKCP	UKC1	186.17532
UNITED UTILITIES WATER LTD	5.375% NTS 14/05/18	39OI	XS0168054673	UKCP	UKC3	155.41718
UNITED UTILITIES WATER LTD	5.625% NTS 20/12/27	47UV	XS0159728236	UKCP	UKC3	132.592
VODAFONE GROUP	5.625% NTS 04/12/25	VO25	XS0181816652	UKCP	UKC2	126.57798
VODAFONE GROUP	5.90% NTS 26/11/32	VO32	XS0158715713	UKCP	UKC2	151.10876
WASPS FINANCE PLC	6.50% STG SEC BDS 13/05/22	WAS1	XS1221940510	UKCP	UKC2	84.94738
WESSEX WATER SERVICES FINANCE	5.375% GTD BDS10/03/2028 £(VAR)(BR)	64XX	XS0214275785	UKCP	UKC2	277.73638
WESSEX WATER SERVICES FINANCE	5.75% GTD BDS 14/10/33 GBP(VAR)(BR)(S)	68OP	XS0178489844	UKCP	UKC3	211.95484
WORKSPACE GROUP PLC	6.00% STG BDS 09/10/19	WKP1	XS0832324981	UKCP	UKC1	182.44418

Order Book Supranational Bonds

Weekly Spread Statistics - 11 May 2015 to 15 May 2015



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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.