

Order Book Gilts

Weekly Spread Statistics - 27 July 2015 to 31 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	65.32768
0 1/4% IDX-LKD TREASURY GILT 2052	TG52	GB00B73ZYW09	UKGT	UKG2	68.80882
0 1/8 IDX-LKD TREASURY GILT 2026	TR26	GB00BY5YF144	UKGT	UKG1	55.13718
0 1/8% IDX-LKD TREASURY GILT 2029	T29	GB00B3Y1JG82	UKGT	UKG1	71.60324
0 1/8% IDX-LKD TREASURY GILT 2046	TR46	GB00BYMWC366	UKGT	UKG1	76.94366
0 1/8% IDX-LKD TREASURY GILT 44	T44	GB00B7RNOG65	UKGT	UKG1	77.89738
0 1/8% IDX-LKD TREASURY GILT 58	T58	GB00BP9DLZ64	UKGT	UKG1	66.63744
0 1/8% IL TR GILT 2024	TR24	GB00B85SFQ54	UKGT	UKG1	46.4127
0 1/8% IL TREASURY GILT 2019	TG19	GB00BBDRT729	UKGT	UKG1	56.2246
0 1/8% IL TREASURY GILT 2068	T68	GB00BDX8CX86	UKGT	UKG1	82.05966
0 3/4% IL TREASURY 34	TRTQ	GB00B46CGH68	UKGT	UKG1	61.80116
0 3/8% IL TREASURY GILT 62	T62	GB00B4PTCY75	UKGT	UKG2	58.3755
0 5/8% IL TREASURY 40	TR40	GB00B3LZBF68	UKGT	UKG1	72.50026
0 5/8% IL TREASURY 42	T42A	GB00B3MYD345	UKGT	UKG1	69.8013
1 1/4% IL TREASURY 22/11/27	T27	GB00B128DH60	UKGT	UKG1	39.8627
1 1/4% IL TREASURY 55	TR8F	GB00B0CNHZ09	UKGT	UKG2	49.14736
1 1/4% IL TREASURY GILT 17	T17	GB00B0V3WQ75	UKGT	UKG1	37.86014
1 1/4% IL TREASURY GILT 32	T32	GB00B3D4VD98	UKGT	UKG1	50.92458
1 1/4% TREASURY GILT 2018	TR18	GB00B8KP6M44	UKGT	UKG1	9.65502
1 1/8% IL TREASURY GILT 22/11/37	TR37	GB00B1L6W962	UKGT	UKG1	68.2326
1 3/4% TREASURY GILT 17	TR1T	GB00B3Z3K594	UKGT	UKG1	9.63214
1 3/4% TREASURY GILT 2019	TS19	GB00BDV0F150	UKGT	UKG1	9.55708
1 3/4% TREASURY GILT 22	TG22	GB00B7L9SL19	UKGT	UKG1	9.71642
1 7/8% IL TREASURY GILT 22/11/22	T22	GB00B1Z5HQ14	UKGT	UKG1	33.14306
1% TREASURY GILT 17	TG17	GB00B7F9S958	UKGT	UKG1	9.3095
2 1/2% IL TREASURY 16	TR16	GB0009075325	UKGT	UKG1	18.55846
2 1/2% IL TREASURY 20	T2HI	GB0009081828	UKGT	UKG1	32.802
2 1/4% TREASURY GILT 2023	T23	GB00B7Z53659	UKGT	UKG1	15.1458
2 3/4% TREASURY GILT 2024	T24	GB00BHBHFH458	UKGT	UKG1	14.79148
2% IL TREASURY 35	T2IL	GB0031790826	UKGT	UKG1	43.25778
2% TREASURY GILT 07/09/2025	T25	GB00BTHH2R79	UKGT	UKG1	48.13144
2% TREASURY GILT 16	TS16	GB00B3QCQ246	UKGT	UKG1	9.73068
2% TREASURY GILT 2020	T20	GB00BN65R198	UKGT	UKG1	9.72668
3 1/2% TREASURY GILT 2045	T45	GB00BN65R313	UKGT	UKG1	8.33738
3 1/2% TREASURY GILT 2068	TR68	GB00BJNQY21	UKGT	UKG1	32.41418
3 1/4% TREASURY GILT 44	TG44	GB00B84Z9V04	UKGT	UKG1	33.41958
3 3/4 TREASURY 21	TY21	GB00B4RMG977	UKGT	UKG1	10.35184
3 3/4% TREASURY GILT 07/09/19	TR19	GB00B4YRFP41	UKGT	UKG1	9.07406
3 3/4% TREASURY GILT 07/09/20	TR20	GB00B582JV65	UKGT	UKG1	15.80732
3 3/4% TREASURY GILT 52	T52	GB00B6RNH572	UKGT	UKG1	29.9542
3/4% IL TREASURY GILT 22/11/47	T47	GB00B24FFM16	UKGT	UKG2	63.63496
4 1/2% TREASURY GILT 07/12/42	T42	GB00B1VWFPJ53	UKGT	UKG1	26.6629
4 1/2% TREASURY GILT 19	T19	GB00B39R3F84	UKGT	UKG1	8.71738
4 1/2% TREASURY GILT 34	TR34	GB00B52WS153	UKGT	UKG1	22.08668
4 1/4% TREASURY GILT 27	TR27	GB00B16NNR78	UKGT	UKG1	15.30068
4 1/4% TREASURY GILT 39	T39	GB00B3KJDS62	UKGT	UKG1	28.6906
4 1/4% TREASURY GILT 46	T46	GB00B128DP45	UKGT	UKG1	28.6327
4 1/4% TREASURY GILT 49	T49	GB00B39R3707	UKGT	UKG1	27.76552
4 1/4% TREASURY STK 32	TR32	GB0004893086	UKGT	UKG1	23.08284
4 1/4% TREASURY STK 36	T4Q	GB0032452392	UKGT	UKG1	22.8014
4 1/4% TREASURY STK 40	T40	GB00B6460505	UKGT	UKG1	28.92598
4 1/4% TREASURY STK 55	TR4Q	GB00B06YGN05	UKGT	UKG1	25.99808
4 1/8% IL TREASURY 30	T30I	GB0008932666	UKGT	UKG1	24.10532
4 3/4% TREASURY GILT 30	TR30	GB00B24FFO97	UKGT	UKG1	23.9664
4 3/4% TREASURY STK 15	T4T	GB0033280339	UKGT	UKG1	9.62414
4 3/4% TREASURY STK 20	TS20	GB00B058DQ55	UKGT	UKG1	8.4737
4 3/4% TREASURY STK 38	TR38	GB00B00NY175	UKGT	UKG1	28.36962
4% TREASURY GILT 07/03/22	TR22	GB00B3KJDQ49	UKGT	UKG1	11.0547
4% TREASURY GILT 16	T16	GB00B0V3WX43	UKGT	UKG1	9.4225
4% TREASURY GILT 22/01/60	TR60	GB00B54QLM75	UKGT	UKG1	26.74362
5% TREASURY GILT 07/03/18	T18	GB00B1VWPC84	UKGT	UKG1	8.78916
5% TREASURY STK 25	TR25	GB0030880693	UKGT	UKG1	12.49202
6% TREASURY STK 28	TR28	GB0002404191	UKGT	UKG1	17.81818
8 3/4% TREASURY STK 17	TR17	GB0008931148	UKGT	UKG1	20.59456
8% TREASURY STK 15	TY8	GB0008881541	UKGT	UKG1	13.06652
8% TREASURY STK 21	TR21	GB0009997999	UKGT	UKG1	19.03088
TR.2 1/2% IL 24	T24I	GB0008983024	UKGT	UKG1	17.73566

Order Book Corporate Bonds

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Name	Security	TIDM	ISIN	Market Segment	Market Sector	Time Weighted Spread (bps)
UBS AG LONDON BRANCH	6.375% NTS 20/07/16	43MB	XS0440316635	UKCP	UKC3	215.09894
UNILEVER	4.750% NTS 16/06/17	51TJ	XS0434423926	UKCP	UKC3	153.09498
UNITE GROUP	6.125% BDS 12/06/20	UTG1	XS0856594642	UKCP	UKC1	148.63374
UNITED UTILITIES WATER LTD	5.375% NTS 14/05/18	39OI	XS0168054673	UKCP	UKC3	183.08352
UNITED UTILITIES WATER LTD	5.625% NTS 20/12/27	47UV	XS0159728236	UKCP	UKC3	155.313
VODAFONE GROUP	5.625% NTS 04/12/25	VO25	XS0181816652	UKCP	UKC2	190.3165
VODAFONE GROUP	5.90% NTS 26/11/32	VO32	XS0158715713	UKCP	UKC2	204.95448
WASPS FINANCE PLC	6.50% STG SEC BDS 13/05/22	WAS1	XS1221940510	UKCP	UKC2	69.17864
WESSEX WATER SERVICES FINANCE	5.375% GTD BDS10/03/2028 £(VAR)(BR)	64XX	XS0214275785	UKCP	UKC2	321.83706
WESSEX WATER SERVICES FINANCE	5.75% GTD BDS 14/10/33 GBP(VAR)(BR)(S)	68OP	XS0178489844	UKCP	UKC3	236.7512
WORKSPACE GROUP PLC	6.00% STG BDS 09/10/19	WKP1	XS0832324981	UKCP	UKC1	153.80442

Order Book Supranational Bonds

Weekly Spread Statistics - 27 July 2015 to 31 July 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	296.42026
EUROPEAN INVESTMENT BANK	3.25% BDS 07/12/2016	EB16	XS0602217159	UKCP	UKS1	202.13614
EUROPEAN INVESTMENT BANK	8 3/4% BDS 25/08/17 # (VAR)(BR)	59GS	XS0055498413	UKCP	UKS1	243.57222

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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.