



# GILT MARKET

## RESULTS OF MARKET OPERATIONS

### RESULTS OF OUTRIGHT GILT AUCTIONS

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
16-Sep-2020	0 3/8% Treasury Gilt 2030		3,124.9990	0	101.120	2.96	0.263%	0.2	17-Sep-2020
15-Sep-2020	1¼% Treasury Gilt 2027		2,867.5000	0	108.328	2.61	0.032%	0.2	16-Sep-2020
15-Sep-2020	1¼% Treasury Gilt 2037		2,187.5000	0	118.125	2.65	0.623%	0.2	16-Sep-2020
10-Sep-2020	0 1/8% Treasury Gilt 2023		3,250.0000	0	100.443	2.49	-0.061%	0.4	11-Sep-2020
10-Sep-2020	0 5/8% Treasury Gilt 2050		2,421.7490	0	94.650	2.22	0.826%	0.3	11-Sep-2020
03-Sep-2020	0 1/8% Treasury Gilt 2028		3,412.7490	0	99.992	2.11	0.126%	0.4	04-Sep-2020
03-Sep-2020	1¼ % Treasury Gilt 2041		2,500.0000	0	109.055	2.06	0.784%	0.3	04-Sep-2020
02-Sep-2020	0 1/8% Index-Linked Treasury Gilt 2056	3 months	459.0500	0	214.751	2.26	-2.012%	N/A	03-Sep-2020
26-Aug-2020	0 3/8% Treasury Gilt 2030		2,750.0000	0	100.519	2.68	0.323%	0.2	27-Aug-2020
25-Aug-2020	0 1/8% Treasury Gilt 2026		3,000.0000	0	100.535	2.45	0.026%	0.3	26-Aug-2020
25-Aug-2020	1 5/8% Treasury Gilt 2054		1,342.3750	0	124.086	2.23	0.816%	0.2	26-Aug-2020
20-Aug-2020	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,374.9990	0	127.160	2.44	-2.882%	N/A	21-Aug-2020
19-Aug-2020	0 7/8% Treasury Gilt 2029		3,437.5000	0	106.576	2.38	0.153%	0.3	20-Aug-2020
18-Aug-2020	0 1/8% Treasury Gilt 2023		4,062.4970	0	100.367	2.59	-0.025%	0.2	19-Aug-2020
18-Aug-2020	0 5/8% Treasury Gilt 2050		2,477.2500	0	95.740	2.09	0.784%	0.5	19-Aug-2020
12-Aug-2020	0 1/8% Treasury Gilt 2028		3,437.4990	0	99.808	2.88	0.151%	0.2	13-Aug-2020
11-Aug-2020	0 5/8% Treasury Gilt 2025		3,250.0000	0	103.253	2.25	-0.049%	0.4	12-Aug-2020
11-Aug-2020	1¼% Treasury Gilt 2057		1,250.0000	0	135.138	2.16	0.674%	0.6	12-Aug-2020
05-Aug-2020	0 3/8% Treasury Gilt 2030		2,750.0000	0	102.404	2.41	0.138%	0.3	06-Aug-2020
05-Aug-2020	0 1/8% Index-linked Treasury Gilt 2048	3 months	562.2500	0	195.627	2.13	-2.291%	N/A	06-Aug-2020
04-Aug-2020	0 1/8% Treasury Gilt 2026		4,062.4990	0	101.058	2.24	-0.068%	0.3	05-Aug-2020
04-Aug-2020	1¼ % Treasury Gilt 2041		2,812.4990	0	113.091	1.95	0.592%	0.7	05-Aug-2020
29-Jul-2020	0 1/8% Treasury Gilt 2023		3,500.0000	0	100.533	2.18	-0.088%	0.7	30-Jul-2020
29-Jul-2020	1 5/8% Treasury Gilt 2028		3,008.8750	0	113.348	1.80	0.003%	0.6	30-Jul-2020
28-Jul-2020	1¼% Treasury Gilt 2027		3,437.4990	0	109.064	2.08	-0.046%	0.7	29-Jul-2020

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
28-Jul-2020	1 5/8% Treasury Gilt 2054		1,874.9990	0	131.225	1.74	0.612%	0.7	29-Jul-2020
22-Jul-2020	0 1/8% Treasury Gilt 2028		3,000.0000	0	100.597	2.15	0.045%	0.4	23-Jul-2020
22-Jul-2020	1¼% Index-linked Treasury Gilt 2032	3 months	500.0000	0	161.160	2.51	-2.853%	N/A	23-Jul-2020
21-Jul-2020	1½% Treasury Gilt 2026		3,749.9990	0	109.405	2.64	-0.064%	0.2	22-Jul-2020
21-Jul-2020	0 5/8% Treasury Gilt 2050		2,711.0000	0	98.408	1.78	0.683%	1.2	22-Jul-2020
15-Jul-2020	2¼% Treasury Gilt 2023		3,250.0000	0	107.299	2.10	-0.069%	0.5	16-Jul-2020
15-Jul-2020	1¼% Treasury Gilt 2057		1,500.0000	0	137.809	1.83	0.608%	1.0	16-Jul-2020
14-Jul-2020	0 1/8% Treasury Gilt 2026		3,834.0950	0	100.786	2.32	-0.017%	0.4	15-Jul-2020
14-Jul-2020	0 3/8% Treasury Gilt 2030		3,750.0000	0	101.810	2.50	0.197%	0.2	15-Jul-2020
09-Jul-2020	0 1/8% Index-linked Treasury Gilt 2041	3 months	1,062.8500	0	171.050	2.19	-2.434%	N/A	10-Jul-2020
07-Jul-2020	0 1/8% Treasury Gilt 2023		3,750.0000	0	100.409	2.16	-0.034%	0.5	08-Jul-2020
07-Jul-2020	1¼ % Treasury Gilt 2041		2,812.5000	0	112.409	2.24	0.626%	0.3	08-Jul-2020
02-Jul-2020	0 5/8% Treasury Gilt 2025		4,261.1950	0	103.247	2.53	-0.033%	0.4	03-Jul-2020
02-Jul-2020	4½% Treasury Gilt 2034		2,329.2500	0	156.320	2.14	0.408%	0.4	03-Jul-2020
01-Jul-2020	0 1/8% Treasury Gilt 2028		3,000.0000	0	100.158	1.84	0.104%	0.6	02-Jul-2020
01-Jul-2020	0 5/8% Treasury Gilt 2050		2,785.9990	0	98.828	1.68	0.668%	1.1	02-Jul-2020
25-Jun-2020	0 1/8% Index-linked Treasury Gilt 2029	3 months	1,229.5760	0	129.121	2.71	-2.794%	N/A	26-Jun-2020
24-Jun-2020	2¼% Treasury Gilt 2024		3,250.0000	0	111.732	2.01	-0.040%	0.8	25-Jun-2020
24-Jun-2020	1 5/8% Treasury Gilt 2054		1,768.2500	0	129.820	2.30	0.654%	0.4	25-Jun-2020
23-Jun-2020	0 1/8% Treasury Gilt 2026		3,250.0000	0	100.525	2.28	0.031%	0.4	24-Jun-2020
23-Jun-2020	0 3/8% Treasury Gilt 2030		3,628.7500	0	101.280	2.32	0.249%	0.3	24-Jun-2020
17-Jun-2020	0 1/8% Treasury Gilt 2023		4,260.7490	0	100.273	2.21	0.021%	0.3	18-Jun-2020
17-Jun-2020	1¼ % Treasury Gilt 2041		2,812.5000	0	113.087	2.11	0.596%	0.4	18-Jun-2020
16-Jun-2020	1½% Treasury Gilt 2026		3,716.2500	0	109.045	2.67	0.016%	0.2	17-Jun-2020
16-Jun-2020	4¾% Treasury Gilt 2030		2,000.0000	0	146.824	3.32	0.224%	0.2	17-Jun-2020
11-Jun-2020	1% Treasury Gilt 2024		3,250.0000	0	104.023	2.52	-0.041%	0.6	12-Jun-2020
11-Jun-2020	0 1/8% Treasury Gilt 2028		4,036.6240	0	100.103	2.06	0.111%	0.7	12-Jun-2020
10-Jun-2020	0 1/8% Index-linked Treasury Gilt 2036	3 months	900.0000	0	155.079	2.52	-2.550%	N/A	11-Jun-2020
03-Jun-2020	2¼% Treasury Gilt 2023		3,941.2490	0	107.337	2.46	-0.002%	0.3	04-Jun-2020
03-Jun-2020	1 5/8% Treasury Gilt 2054		1,500.0000	0	131.353	2.34	0.612%	0.2	04-Jun-2020
02-Jun-2020	0 1/8% Treasury Gilt 2026		3,328.7500	0	100.434	2.72	0.048%	0.2	03-Jun-2020
02-Jun-2020	0 3/8% Treasury Gilt 2030		3,749.9990	0	101.173	2.75	0.260%	0.1	03-Jun-2020
28-May-2020	1¼% Treasury Gilt 2027		2,927.5000	0	108.751	2.21	0.025%	0.3	29-May-2020

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28-May-2020	1¼% Treasury Gilt 2049		2,357.7500	0	130.091	2.62	0.604%	0.2	29-May-2020
27-May-2020	0 1/8% Treasury Gilt 2023		3,750.0000	0	100.253	2.32	0.030%	0.4	28-May-2020
27-May-2020	1¼% Treasury Gilt 2057		1,785.4990	0	140.528	2.47	0.544%	0.2	28-May-2020
21-May-2020	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,562.4990	0	127.322	2.77	-2.807%	N/A	22-May-2020
21-May-2020	4¼% Treasury Stock 2032		2,500.0000	0	146.376	2.99	0.321%	0.2	22-May-2020
20-May-2020	0¼% Treasury Gilt 2023		3,869.6240	0	102.388	2.15	-0.003%	0.4	21-May-2020
14-May-2020	0 5/8% Treasury Gilt 2025		3,250.0000	0	102.973	2.55	0.037%	0.4	15-May-2020
14-May-2020	1¼ % Treasury Gilt 2041		2,250.0000	0	113.178	2.16	0.594%	0.2	15-May-2020
13-May-2020	0 1/8% Index-linked Treasury Gilt 2048	3 months	745.8500	0	189.862	3.36	-2.166%	N/A	14-May-2020
06-May-2020	0 1/8% Treasury Gilt 2023		3,897.9580	0	100.066	2.59	0.101%	0.3	07-May-2020
06-May-2020	1 5/8% Treasury Gilt 2054		1,750.0000	0	135.773	2.60	0.495%	0.2	07-May-2020
05-May-2020	2% Treasury Gilt 2025		4,062.4990	0	110.577	2.88	0.017%	0.2	06-May-2020
05-May-2020	1 5/8% Treasury Gilt 2028		3,000.0000	0	112.740	2.56	0.112%	0.3	06-May-2020
29-Apr-2020	2¾% Treasury Gilt 2024		3,616.3750	0	111.494	2.79	0.103%	0.3	30-Apr-2020
29-Apr-2020	1¼% Treasury Gilt 2049		2,152.5000	0	129.950	2.33	0.612%	0.1	30-Apr-2020
28-Apr-2020	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,499.9990	0	124.420	3.38	-2.509%	N/A	29-Apr-2020
28-Apr-2020	0 7/8% Treasury Gilt 2029		3,749.9990	0	105.744	3.19	0.261%	0.1	29-Apr-2020
22-Apr-2020	1% Treasury Gilt 2024		3,671.4760	0	103.494	2.55	0.123%	0.2	23-Apr-2020
22-Apr-2020	1¼% Treasury Gilt 2027		3,141.0000	0	107.850	2.37	0.160%	0.3	23-Apr-2020
21-Apr-2020	0 5/8% Treasury Gilt 2025		4,062.4990	0	102.331	2.83	0.168%	0.3	22-Apr-2020
21-Apr-2020	1 5/8% Treasury Gilt 2054		1,874.9990	0	132.494	2.53	0.584%	0.2	22-Apr-2020
16-Apr-2020	1½% Treasury Gilt 2026		3,648.7500	0	108.628	2.38	0.117%	0.4	17-Apr-2020
16-Apr-2020	1¼% Treasury Gilt 2049		2,499.9980	0	128.026	2.40	0.676%	0.2	17-Apr-2020
15-Apr-2020	0 7/8% Treasury Gilt 2029		3,676.2490	0	105.686	2.94	0.269%	0.3	16-Apr-2020
15-Apr-2020	1¼% Treasury Gilt 2037		2,313.7490	0	118.503	2.97	0.625%	0.3	16-Apr-2020
08-Apr-2020	2% Treasury Gilt 2025		2,750.0000	0	110.141	2.67	0.119%	0.7	09-Apr-2020
08-Apr-2020	4¾% Treasury Gilt 2030		2,092.5000	0	145.663	3.85	0.376%	0.2	09-Apr-2020
07-Apr-2020	0 1/8% Treasury Gilt 2023		4,062.5000	0	99.778	3.05	0.204%	0.6	08-Apr-2020
07-Apr-2020	1¼% Treasury Gilt 2057		1,562.4990	0	133.682	3.13	0.719%	0.2	08-Apr-2020
02-Apr-2020	1¼ % Treasury Gilt 2041		2,299.9970	0	108.888	2.56	0.800%	0.3	03-Apr-2020
19-Mar-2020	0 5/8% Treasury Gilt 2025		3,250.0000	0	99.924	1.97	0.640%	1.4	20-Mar-2020
17-Mar-2020	1¼% Treasury Gilt 2049		2,299.9990	0	117.965	2.12	1.029%	1.8	18-Mar-2020
10-Mar-2020	4¾% Treasury Gilt 2030		2,587.4880	0	146.908	2.23	0.307%	0.6	11-Mar-2020

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05-Mar-2020	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,244.2380	0	127.220	2.51	-2.725%	N/A	06-Mar-2020
04-Mar-2020	0 5/8% Treasury Gilt 2025		3,500.0000	0	102.106	1.75	0.222%	1.4	05-Mar-2020
25-Feb-2020	0 7/8% Treasury Gilt 2029		3,441.9750	0	103.413	2.16	0.512%	0.4	26-Feb-2020
20-Feb-2020	1½% Treasury Gilt 2026		3,269.8750	0	106.732	1.74	0.435%	1.0	21-Feb-2020
04-Feb-2020	0 1/8% Index-linked Treasury Gilt 2036	3 months	800.0000	0	149.112	2.54	-2.263%	N/A	05-Feb-2020
28-Jan-2020	0 7/8% Treasury Gilt 2029		2,750.0000	0	103.556	2.31	0.500%	0.2	29-Jan-2020
21-Jan-2020	1¼ % Treasury Gilt 2041		2,545.8720	0	101.664	2.18	1.163%	0.2	22-Jan-2020
14-Jan-2020	0 5/8% Treasury Gilt 2025		3,250.0000	0	100.472	2.15	0.536%	0.3	15-Jan-2020
09-Jan-2020	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,056.0370	0	124.662	2.59	-2.440%	N/A	10-Jan-2020
07-Jan-2020	0 7/8% Treasury Gilt 2029		3,162.4970	0	100.758	2.49	0.794%	0.2	08-Jan-2020
17-Dec-2019	2% Treasury Gilt 2025		3,162.4960	0	108.088	2.39	0.561%	0.2	18-Dec-2019
11-Dec-2019	0 1/8% Index-linked Treasury Gilt 2048	3 months	500.0000	0	173.860	2.64	-1.825%	N/A	12-Dec-2019
05-Dec-2019	1¾% Treasury Gilt 2049		2,082.4500	0	111.158	2.08	1.289%	0.2	06-Dec-2019
03-Dec-2019	0 7/8% Treasury Gilt 2029		3,162.4980	0	101.305	2.23	0.738%	0.3	04-Dec-2019
26-Nov-2019	0 5/8% Treasury Gilt 2025		3,449.9220	0	100.729	2.16	0.491%	0.3	27-Nov-2019
14-Nov-2019	1¾% Treasury Gilt 2049		2,356.6750	0	112.081	1.67	1.254%	1.1	15-Nov-2019
05-Nov-2019	0 7/8% Treasury Gilt 2029		2,820.2500	0	101.345	2.58	0.735%	0.3	06-Nov-2019
29-Oct-2019	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,100.0000	0	125.712	2.61	-2.478%	N/A	30-Oct-2019
22-Oct-2019	0 5/8% Treasury Gilt 2025		3,449.9970	0	100.500	2.28	0.535%	0.5	23-Oct-2019
15-Oct-2019	0 7/8% Treasury Gilt 2029		3,162.4990	0	102.342	1.87	0.633%	0.5	16-Oct-2019
08-Oct-2019	0 1/8% Index-linked Treasury Gilt 2036	3 months	919.9980	0	158.300	2.03	-2.566%	N/A	09-Oct-2019
01-Oct-2019	1¾% Treasury Gilt 2037		2,250.0000	0	113.372	1.89	0.938%	0.8	02-Oct-2019
24-Sep-2019	0 1/8% Index-linked Treasury Gilt 2048	3 months	574.9950	0	191.950	2.19	-2.154%	N/A	25-Sep-2019
05-Sep-2019	0 7/8% Treasury Gilt 2029		2,750.0000	0	103.215	1.94	0.548%	0.5	06-Sep-2019
03-Sep-2019	0 5/8% Treasury Gilt 2025		3,000.0000	0	102.288	1.84	0.225%	0.8	04-Sep-2019
20-Aug-2019	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,264.9970	0	132.022	2.29	-2.965%	N/A	21-Aug-2019
13-Aug-2019	1¾% Treasury Gilt 2049		2,299.9970	0	114.989	2.02	1.148%	0.4	14-Aug-2019
06-Aug-2019	0 5/8% Treasury Gilt 2025		3,000.0000	0	101.488	2.14	0.367%	0.7	07-Aug-2019
23-Jul-2019	0 7/8% Treasury Gilt 2029		3,162.4970	0	100.841	2.22	0.789%	0.5	24-Jul-2019
16-Jul-2019	1¾% Treasury Gilt 2037		2,250.0000	0	107.671	2.18	1.275%	0.2	17-Jul-2019
02-Jul-2019	0 5/8% Treasury Gilt 2025		3,373.0970	0	100.028	1.91	0.620%	0.7	03-Jul-2019
25-Jun-2019	1¾% Treasury Gilt 2049		2,250.0000	0	107.925	1.79	1.421%	0.6	26-Jun-2019
18-Jun-2019	0 7/8% Treasury Gilt 2029		3,162.4990	0	99.865	2.10	0.889%	0.7	19-Jun-2019

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12-Jun-2019	0 1/8% Index-linked Treasury Gilt 2048	3 months	700.0000	0	179.800	1.81	-1.908%	N/A	13-Jun-2019
04-Jun-2019	1% Treasury Gilt 2024		3,000.0000	0	101.863	2.12	0.612%	0.5	05-Jun-2019
23-May-2019	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,437.4960	0	125.350	2.39	-2.326%	N/A	24-May-2019
09-May-2019	1% Treasury Gilt 2024		3,000.0000	0	100.732	2.40	0.849%	0.6	10-May-2019
16-Apr-2019	1¾% Treasury Gilt 2037		2,250.0000	0	101.599	2.34	1.649%	0.2	17-Apr-2019
09-Apr-2019	1 5/8% Treasury Gilt 2028		3,135.1000	0	104.652	2.28	1.109%	0.3	10-Apr-2019
02-Apr-2019	1% Treasury Gilt 2024		3,449.9980	0	101.248	2.44	0.748%	0.2	03-Apr-2019
26-Mar-2019	0 1/8% Index-linked Treasury Gilt 2048	3 months	325.0000	0	183.562	2.18	-1.964%	N/A	27-Mar-2019
14-Mar-2019	1¾% Treasury Gilt 2049		1,724.9980	0	100.259	2.32	1.739%	0.4	15-Mar-2019
06-Mar-2019	1% Treasury Gilt 2024		3,414.7490	0	100.170	1.99	0.966%	0.6	07-Mar-2019
26-Feb-2019	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,254.5710	0	122.130	2.25	-1.991%	N/A	27-Feb-2019
21-Feb-2019	1¾% Treasury Gilt 2057		1,688.5000	0	103.457	2.25	1.629%	0.1	22-Feb-2019
14-Feb-2019	1 5/8% Treasury Gilt 2028		2,587.4970	0	104.251	2.06	1.159%	0.3	15-Feb-2019
22-Jan-2019	1¾% Treasury Gilt 2037		2,012.4980	0	99.753	2.28	1.766%	0.2	23-Jan-2019
17-Jan-2019	1% Treasury Gilt 2024		2,799.4030	0	99.910	2.22	1.018%	0.4	18-Jan-2019
08-Jan-2019	1 5/8% Treasury Gilt 2028		2,563.8700	0	103.278	2.17	1.268%	0.1	09-Jan-2019
12-Dec-2018	0 1/8% Index-linked Treasury Gilt 2048	3 months	500.0000	0	170.100	2.12	-1.687%	N/A	13-Dec-2018
06-Dec-2018	1¾% Treasury Gilt 2049		2,012.4990	0	96.359	2.40	1.909%	0.4	07-Dec-2018
04-Dec-2018	1% Treasury Gilt 2024		2,500.0000	0	100.175	1.86	0.966%	0.8	05-Dec-2018
20-Nov-2018	0 1/8% Index-Linked Treasury Gilt 2056	3 months	555.0650	0	179.150	2.13	-1.434%	N/A	21-Nov-2018
15-Nov-2018	1¾% Treasury Gilt 2037		2,299.9970	0	97.358	1.75	1.918%	5.1	16-Nov-2018
06-Nov-2018	1 5/8% Treasury Gilt 2028		2,250.0000	0	101.219	1.96	1.493%	0.4	07-Nov-2018
23-Oct-2018	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,100.0000	0	119.737	2.19	-1.716%	N/A	24-Oct-2018
04-Oct-2018	1% Treasury Gilt 2024		3,000.0000	0	98.377	1.73	1.304%	0.9	05-Oct-2018
25-Sep-2018	0 1/8% Index-linked Treasury Gilt 2048	3 months	872.7200	0	158.320	2.06	-1.432%	N/A	26-Sep-2018
20-Sep-2018	1 5/8% Treasury Gilt 2028		2,750.0000	0	100.271	1.92	1.596%	0.2	21-Sep-2018
11-Sep-2018	1¾% Treasury Gilt 2049		2,500.0000	0	98.244	1.76	1.826%	0.9	12-Sep-2018
06-Sep-2018	1% Treasury Gilt 2024		3,000.0000	0	99.422	1.92	1.106%	0.4	07-Sep-2018
21-Aug-2018	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,100.0000	0	121.002	2.29	-1.790%	N/A	22-Aug-2018
08-Aug-2018	1 5/8% Treasury Gilt 2028		2,500.0000	0	101.575	2.25	1.458%	0.2	09-Aug-2018
24-Jul-2018	1% Treasury Gilt 2024		2,750.0000	0	99.479	2.13	1.094%	0.1	25-Jul-2018
19-Jul-2018	1¾% Treasury Gilt 2057		2,299.9970	0	104.334	1.74	1.600%	0.2	20-Jul-2018
03-Jul-2018	1 5/8% Treasury Gilt 2028		2,874.9950	0	101.822	2.30	1.434%	0.1	04-Jul-2018

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
26-Jun-2018	1¼% Treasury Gilt 2037		2,587.4950	0	99.482	2.02	1.782%	0.1	27-Jun-2018
20-Jun-2018	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,381.4000	0	120.391	2.23	-1.709%	N/A	21-Jun-2018
06-Jun-2018	0¼% Treasury Gilt 2023		2,750.0000	0	98.545	1.95	1.042%	0.7	07-Jun-2018
24-May-2018	0 1/8% Index-linked Treasury Gilt 2036	3 months	1,146.8740	0	134.590	2.15	-1.492%	N/A	25-May-2018
09-May-2018	1 5/8% Treasury Gilt 2028		2,810.0810	0	100.141	2.20	1.610%	0.1	10-May-2018
03-May-2018	0¼% Treasury Gilt 2023		3,427.0340	0	98.142	1.88	1.117%	0.5	04-May-2018
24-Apr-2018	0 1/8% Index-linked Treasury Gilt 2048	3 months	750.0000	0	158.473	2.16	-1.414%	N/A	25-Apr-2018
19-Apr-2018	1 5/8% Treasury Gilt 2028		2,500.0000	0	100.267	2.39	1.597%	0.1	20-Apr-2018
10-Apr-2018	1¼% Treasury Gilt 2057		2,185.1600	0	102.550	1.98	1.661%	0.4	11-Apr-2018
04-Apr-2018	0¼% Treasury Gilt 2023		2,750.0000	0	98.234	2.19	1.094%	0.1	05-Apr-2018
27-Mar-2018	0 1/8% Index-Linked Treasury Gilt 2056	3 months	675.2400	0	191.208	2.04	-1.579%	N/A	28-Mar-2018
15-Mar-2018	1 5/8% Treasury Gilt 2028		2,864.7310	0	100.437	2.62	1.580%	0.2	16-Mar-2018
06-Mar-2018	1½% Treasury Gilt 2047		2,250.0000	0	90.235	2.10	1.937%	0.2	07-Mar-2018
01-Mar-2018	0¼% Treasury Gilt 2023		2,815.6600	0	98.093	2.37	1.115%	0.2	02-Mar-2018
22-Feb-2018	0 1/8% Index-linked Treasury Gilt 2036	3 months	950.0000	0	135.659	2.30	-1.513%	N/A	23-Feb-2018
15-Feb-2018	1¼% Treasury Gilt 2057		2,562.6800	0	95.469	1.82	1.914%	0.7	16-Feb-2018
23-Jan-2018	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,000.0000	0	117.115	2.82	-1.812%	N/A	24-Jan-2018
18-Jan-2018	0¼% Treasury Gilt 2023		2,500.0000	0	98.699	2.07	0.993%	0.2	19-Jan-2018
11-Jan-2018	1¼% Treasury Gilt 2037		2,250.0000	0	99.275	2.21	1.794%	0.1	12-Jan-2018
09-Jan-2018	1¼% Treasury Gilt 2027		2,587.4970	0	99.663	2.38	1.288%	0.1	10-Jan-2018
13-Dec-2017	0 1/8% Index-linked Treasury Gilt 2036	3 months	800.0000	0	139.650	2.34	-1.650%	N/A	14-Dec-2017
07-Dec-2017	1½% Treasury Gilt 2047		2,276.5000	0	93.002	1.65	1.806%	1.0	08-Dec-2017
05-Dec-2017	0¼% Treasury Gilt 2023		2,750.0000	0	99.238	2.10	0.889%	0.3	06-Dec-2017
21-Nov-2017	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,000.0000	0	117.912	2.99	-1.853%	N/A	22-Nov-2017
16-Nov-2017	1¼% Treasury Gilt 2027		2,722.3200	0	99.187	2.32	1.340%	0.2	17-Nov-2017
09-Nov-2017	0¼% Treasury Gilt 2023		2,750.0000	0	99.550	2.53	0.831%	0.2	10-Nov-2017
24-Oct-2017	0 5/8% Index-linked Treasury Gilt 2042	3 months	650.0000	0	166.912	2.37	-1.549%	N/A	25-Oct-2017
19-Oct-2017	1¼% Treasury Gilt 2027		2,599.2400	0	99.388	2.15	1.317%	0.4	20-Oct-2017
10-Oct-2017	1¼% Treasury Gilt 2037		2,500.0000	0	96.861	1.85	1.941%	0.4	11-Oct-2017
05-Oct-2017	0¼% Treasury Gilt 2023		3,162.5000	0	99.120	2.36	0.906%	0.2	06-Oct-2017
27-Sep-2017	0 1/8% Index-linked Treasury Gilt 2036	3 months	950.0000	0	137.213	2.57	-1.539%	N/A	28-Sep-2017
19-Sep-2017	1½% Treasury Gilt 2047		2,500.0000	0	91.544	1.97	1.871%	0.4	20-Sep-2017
13-Sep-2017	1¼% Treasury Gilt 2027		2,500.0000	0	100.827	2.25	1.161%	0.2	14-Sep-2017

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23-Aug-2017	0¼% Treasury Gilt 2023		3,158.6280	0	100.668	2.90	0.635%	0.1	24-Aug-2017
08-Aug-2017	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,000.0000	0	118.532	2.94	-1.848%	N/A	09-Aug-2017
01-Aug-2017	1¼% Treasury Gilt 2027		2,250.0000	0	99.838	2.56	1.267%	0.2	02-Aug-2017
25-Jul-2017	1½% Treasury Gilt 2047		2,500.0000	0	92.468	2.17	1.827%	0.1	26-Jul-2017
19-Jul-2017	0¼% Treasury Gilt 2023		3,162.4980	0	99.888	3.10	0.769%	0.2	20-Jul-2017
06-Jul-2017	1¼% Treasury Gilt 2027		2,867.8060	0	98.746	2.28	1.384%	0.2	07-Jul-2017
27-Jun-2017	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,000.0000	0	120.062	3.10	-1.969%	N/A	28-Jun-2017
22-Jun-2017	1½% Treasury Gilt 2047		2,587.4980	0	95.970	2.12	1.671%	0.2	23-Jun-2017
06-Jun-2017	0½% Treasury Gilt 2022		2,874.9990	0	100.193	2.26	0.462%	0.2	07-Jun-2017
01-Jun-2017	1¼% Treasury Gilt 2027		2,500.0000	0	101.066	2.14	1.138%	0.1	02-Jun-2017
23-May-2017	0 1/8% Index-linked Treasury Gilt 2036	3 months	882.3000	0	144.712	2.17	-1.783%	N/A	24-May-2017
18-May-2017	1¾% Treasury Gilt 2019		2,962.1500	0	103.576	2.35	0.105%	0.6	19-May-2017
04-May-2017	1¾% Treasury Gilt 2037		2,293.7880	0	99.860	2.15	1.758%	0.2	05-May-2017
26-Apr-2017	0 1/8% Index-linked Treasury Gilt 2046	3 months	857.7930	0	167.217	1.87	-1.674%	N/A	27-Apr-2017
20-Apr-2017	0½% Treasury Gilt 2022		3,162.4970	0	99.869	2.15	0.525%	0.3	21-Apr-2017
12-Apr-2017	2½% Treasury Gilt 2065		1,724.9990	0	133.192	1.65	1.526%	1.7	13-Apr-2017
04-Apr-2017	1¼% Treasury Gilt 2027		2,867.7390	0	101.172	2.02	1.129%	0.1	05-Apr-2017
28-Mar-2017	0½% Treasury Gilt 2022		2,874.9990	0	99.412	2.07	0.613%	0.2	29-Mar-2017
22-Mar-2017	1½% Treasury Gilt 2047		2,299.9970	0	93.303	1.79	1.787%	0.9	23-Mar-2017
14-Mar-2017	1¼% Treasury Gilt 2027		2,557.9170	0	99.402	2.19	1.312%	0.3	15-Mar-2017
09-Mar-2017	0 1/8% Index-linked Treasury Gilt 2036	3 months	833.7370	0	141.610	2.95	-1.653%	N/A	10-Mar-2017
02-Mar-2017	0½% Treasury Gilt 2022		2,500.0000	0	99.584	2.39	0.578%	0.2	03-Mar-2017
23-Feb-2017	1½% Treasury Gilt 2026		2,299.9970	0	102.844	2.34	1.180%	0.3	24-Feb-2017
15-Feb-2017	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,250.0000	0	119.920	1.88	-1.874%	N/A	16-Feb-2017
09-Feb-2017	1½% Treasury Gilt 2047		2,624.2900	0	91.587	1.63	1.863%	0.5	10-Feb-2017
07-Feb-2017	1¾% Treasury Gilt 2019		3,004.2150	0	103.867	2.21	0.170%	0.5	08-Feb-2017
31-Jan-2017	1½% Treasury Gilt 2026		2,444.0460	0	100.436	2.27	1.451%	0.1	01-Feb-2017
18-Jan-2017	0½% Treasury Gilt 2022		2,881.9490	0	98.468	2.37	0.785%	0.5	19-Jan-2017
12-Jan-2017	2% Treasury Gilt 2025		2,250.0000	0	106.910	2.52	1.158%	0.2	13-Jan-2017
10-Jan-2017	0 1/8% Index-linked Treasury Gilt 2046	3 months	837.7980	0	161.306	1.82	-1.532%	N/A	11-Jan-2017
05-Jan-2017	1¾% Treasury Gilt 2037		2,329.9140	0	96.273	1.69	1.970%	0.8	06-Jan-2017
14-Dec-2016	0 1/8% Index-linked Treasury Gilt 2036	3 months	800.0000	0	138.433	2.15	-1.518%	N/A	15-Dec-2016
07-Dec-2016	1½% Treasury Gilt 2047		2,250.0000	0	89.531	1.73	1.956%	0.7	08-Dec-2016

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06-Dec-2016	1½% Treasury Gilt 2026		2,668.5700	0	100.949	1.99	1.394%	0.2	07-Dec-2016
01-Dec-2016	0½% Treasury Gilt 2022		3,122.8290	0	97.975	2.05	0.869%	0.4	02-Dec-2016
22-Nov-2016	1½% Treasury Gilt 2026		2,874.9960	0	101.064	1.95	1.382%	0.3	23-Nov-2016
17-Nov-2016	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,100.0000	0	119.560	2.09	-1.789%	N/A	18-Nov-2016
08-Nov-2016	1¾% Treasury Gilt 2037		2,711.0900	0	98.946	1.64	1.811%	0.7	09-Nov-2016
01-Nov-2016	0½% Treasury Gilt 2022		2,750.0000	0	98.466	2.10	0.775%	0.3	02-Nov-2016
19-Oct-2016	1½% Treasury Gilt 2026		2,500.0000	0	103.898	2.01	1.078%	0.3	20-Oct-2016
12-Oct-2016	0 1/8% Index-linked Treasury Gilt 2036	3 months	850.0000	0	148.300	2.05	-1.847%	N/A	13-Oct-2016
06-Oct-2016	1½% Treasury Gilt 2047		2,000.0000	0	100.289	2.24	1.488%	0.2	07-Oct-2016
04-Oct-2016	0½% Treasury Gilt 2022		2,819.6750	0	100.973	2.32	0.330%	0.5	05-Oct-2016
20-Sep-2016	1½% Treasury Gilt 2047		2,874.9990	0	99.295	1.92	1.529%	1.0	21-Sep-2016
14-Sep-2016	0 1/8% Index-linked Treasury Gilt 2046	3 months	800.0000	0	165.350	1.57	-1.599%	N/A	15-Sep-2016
06-Sep-2016	1½% Treasury Gilt 2026		2,874.9970	0	107.771	1.73	0.685%	0.7	07-Sep-2016
01-Sep-2016	0½% Treasury Gilt 2022		3,150.8860	0	100.738	2.33	0.373%	0.3	02-Sep-2016
17-Aug-2016	4¼% Treasury Gilt 2055		1,250.0000	0	194.677	1.70	1.214%	0.7	18-Aug-2016
11-Aug-2016	0 1/8% Index-linked Treasury Gilt 2036	3 months	954.5800	0	145.050	1.61	-1.722%	N/A	12-Aug-2016
02-Aug-2016	0½% Treasury Gilt 2022		2,500.0000	0	99.767	2.28	0.540%	0.4	03-Aug-2016
20-Jul-2016	4¼% Treasury Gilt 2039		1,500.0000	0	150.104	1.50	1.639%	1.9	21-Jul-2016
13-Jul-2016	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,250.0000	0	117.912	2.01	-1.578%	N/A	14-Jul-2016
07-Jul-2016	1½% Treasury Gilt 2026		2,584.3190	0	105.627	2.33	0.912%	0.2	08-Jul-2016
05-Jul-2016	1½% Treasury Gilt 2021		2,874.9960	0	105.055	1.80	0.377%	0.5	06-Jul-2016
09-Jun-2016	0 1/8% Index-linked Treasury Gilt 2036	3 months	902.6700	0	124.932	1.75	-0.974%	N/A	10-Jun-2016
07-Jun-2016	4¼% Treasury Gilt 2046		1,707.2030	0	148.383	1.37	2.095%	1.5	08-Jun-2016
01-Jun-2016	1½% Treasury Gilt 2021		3,162.4950	0	102.889	1.60	0.863%	0.6	02-Jun-2016
18-May-2016	4¼% Treasury Stock 2036		1,500.0000	0	134.493	1.72	2.110%	0.7	19-May-2016
10-May-2016	0 1/8% Index-linked Treasury Gilt 2058	3 months	756.1400	0	152.010	1.57	-0.896%	N/A	11-May-2016
05-May-2016	1½% Treasury Gilt 2026		2,874.9840	0	98.543	1.79	1.656%	0.2	06-May-2016
04-May-2016	1½% Treasury Gilt 2021		3,162.4980	0	102.672	2.11	0.919%	0.3	05-May-2016
20-Apr-2016	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,424.8030	0	111.462	2.00	-0.973%	N/A	21-Apr-2016
13-Apr-2016	3½% Treasury Gilt 2045		2,012.4980	0	124.062	2.08	2.345%	0.4	14-Apr-2016
07-Apr-2016	1½% Treasury Gilt 2026		2,874.9890	0	99.868	1.96	1.514%	0.2	08-Apr-2016
05-Apr-2016	1½% Treasury Gilt 2021		3,162.4990	0	103.282	2.01	0.801%	0.3	06-Apr-2016
10-Mar-2016	0 1/8% Index-linked Treasury Gilt 2036	3 months	1,053.1500	0	123.920	2.28	-0.921%	N/A	11-Mar-2016



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08-Mar-2016	3¼% Treasury Gilt 2052		1,374.9700	0	138.063	1.73	2.219%	0.4	09-Mar-2016
02-Mar-2016	1½% Treasury Gilt 2021		3,849.9170	0	103.050	1.54	0.861%	1.0	03-Mar-2016
17-Feb-2016	1½% Treasury Gilt 2026		2,750.0000	0	99.140	1.52	1.590%	0.3	18-Feb-2016
11-Feb-2016	3½% Treasury Gilt 2045		1,649.9750	0	127.524	2.08	2.208%	1.0	12-Feb-2016
09-Feb-2016	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,429.9650	0	110.911	1.90	-0.903%	N/A	10-Feb-2016
20-Jan-2016	1½% Treasury Gilt 2021		4,000.0000	0	101.858	1.07	1.117%	4.2	21-Jan-2016
12-Jan-2016	0 1/8% Index-linked Treasury Gilt 2046	3 months	989.9770	0	128.481	1.73	-0.718%	N/A	13-Jan-2016
07-Jan-2016	4% Treasury Gilt 2060		1,500.0000	0	145.814	1.25	2.330%	1.4	08-Jan-2016
05-Jan-2016	2% Treasury Gilt 2025		3,000.0000	0	101.061	1.62	1.879%	0.2	06-Jan-2016
17-Dec-2015	1¼% Index-linked Treasury Gilt 2032	3 months	700.0000	0	135.550	1.86	-0.721%	N/A	18-Dec-2015
08-Dec-2015	3½% Treasury Gilt 2045		2,199.9700	0	120.876	1.38	2.488%	0.5	09-Dec-2015
02-Dec-2015	1½% Treasury Gilt 2021		3,750.0000	0	101.206	1.37	1.257%	0.4	03-Dec-2015
18-Nov-2015	2% Treasury Gilt 2025		3,347.4600	0	100.553	1.49	1.938%	0.2	19-Nov-2015
12-Nov-2015	4¼% Treasury Gilt 2039		1,500.0000	0	127.702	1.59	2.670%	0.2	13-Nov-2015
10-Nov-2015	0 1/8% Index-linked Treasury Gilt 2058	3 months	769.8750	0	144.100	1.79	-0.756%	N/A	11-Nov-2015
27-Oct-2015	2% Treasury Gilt 2025		3,299.9700	0	101.653	1.68	1.816%	0.2	28-Oct-2015
15-Oct-2015	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,500.0000	0	109.723	1.96	-0.768%	N/A	16-Oct-2015
06-Oct-2015	4½% Treasury Gilt 2034		1,500.0000	0	132.552	2.02	2.357%	0.2	07-Oct-2015
01-Oct-2015	1½% Treasury Gilt 2021		4,397.6500	0	100.963	1.49	1.311%	0.3	02-Oct-2015
16-Sep-2015	2% Treasury Gilt 2025		3,250.0000	0	100.460	1.35	1.949%	0.4	17-Sep-2015
08-Sep-2015	3½% Treasury Gilt 2045		2,000.0000	0	121.937	1.39	2.448%	0.4	09-Sep-2015
02-Sep-2015	1½% Treasury Gilt 2021		3,750.0000	0	100.199	1.45	1.462%	0.3	03-Sep-2015
20-Aug-2015	4¼% Treasury Stock 2036		1,644.0950	0	129.464	1.70	2.421%	0.2	21-Aug-2015
11-Aug-2015	0 1/8% Index-linked Treasury Gilt 2058	3 months	681.9000	0	155.250	1.61	-0.929%	N/A	12-Aug-2015
04-Aug-2015	2% Treasury Gilt 2025		3,000.0000	0	100.189	1.37	1.979%	0.4	05-Aug-2015
15-Jul-2015	0 1/8% Index-linked Treasury Gilt 2026	3 months	1,500.0000	0	108.121	1.61	-0.609%	N/A	16-Jul-2015
07-Jul-2015	3½% Treasury Gilt 2045		1,924.9690	0	115.551	1.89	2.730%	0.2	08-Jul-2015
02-Jul-2015	2% Treasury Gilt 2020		4,124.5670	0	101.890	1.71	1.609%	0.2	03-Jul-2015
11-Jun-2015	3½% Treasury Gilt 2045		2,199.9520	0	112.663	1.58	2.863%	0.3	12-Jun-2015
09-Jun-2015	0 1/8% Index-linked Treasury Gilt 2024	3 months	900.0000	0	108.460	2.99	-0.803%	N/A	10-Jun-2015
02-Jun-2015	2% Treasury Gilt 2025		3,250.0000	0	99.781	1.19	2.024%	0.4	03-Jun-2015
27-May-2015	0 1/8% Index-linked Treasury Gilt 2058	3 months	745.3830	0	146.500	2.03	-0.786%	N/A	28-May-2015
21-May-2015	4¾% Treasury Gilt 2030		1,750.0000	0	131.232	1.37	2.341%	0.2	22-May-2015

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14-May-2015	2% Treasury Gilt 2020		4,098.8140	0	102.485	1.50	1.500%	0.3	15-May-2015
29-Apr-2015	2% Treasury Gilt 2025		3,000.0000	0	101.083	1.54	1.884%	0.2	30-Apr-2015
21-Apr-2015	3½% Treasury Gilt 2045		1,924.9800	0	124.680	1.43	2.343%	0.3	22-Apr-2015
16-Apr-2015	0 5/8% Index-linked Treasury Gilt 2040	3 months	1,283.9400	0	145.002	1.38	-0.967%	N/A	17-Apr-2015
08-Apr-2015	2% Treasury Gilt 2020		4,010.0000	0	104.163	1.19	1.185%	1.0	09-Apr-2015
19-Mar-2015	2% Treasury Gilt 2025		3,024.8740	0	103.034	1.37	1.683%	0.3	20-Mar-2015
12-Mar-2015	1 1/8% Index-linked Treasury Gilt 2037	3 months	933.2100	0	142.660	2.00	-0.622%	N/A	13-Mar-2015
10-Mar-2015	3½% Treasury Gilt 2068		1,649.9850	0	125.118	1.25	2.623%	1.0	11-Mar-2015
03-Mar-2015	2% Treasury Gilt 2020		3,500.0000	0	103.058	1.35	1.408%	0.6	04-Mar-2015
11-Feb-2015	3½% Treasury Gilt 2045		1,750.0000	0	124.433	1.58	2.358%	0.2	12-Feb-2015
04-Feb-2015	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,200.0000	0	110.990	2.37	-1.021%	N/A	05-Feb-2015
20-Jan-2015	2% Treasury Gilt 2020		3,750.0000	0	104.427	1.42	1.167%	0.3	21-Jan-2015
15-Jan-2015	4½% Treasury Gilt 2034		1,889.8400	0	139.102	1.50	2.067%	0.4	16-Jan-2015
07-Jan-2015	0 1/8% Index-linked Treasury Gilt 2044	3 months	1,040.7800	0	128.210	1.94	-0.739%	N/A	08-Jan-2015
06-Jan-2015	2¾% Treasury Gilt 2024		3,024.9400	0	110.049	1.58	1.622%	0.2	07-Jan-2015
11-Dec-2014	0¾% Index-linked Treasury Gilt 2034	3 months	812.3700	0	131.322	2.43	-0.756%	N/A	12-Dec-2014
09-Dec-2014	3½% Treasury Gilt 2045		1,924.9850	0	116.507	1.84	2.696%	0.1	10-Dec-2014
02-Dec-2014	2% Treasury Gilt 2020		3,750.0000	0	102.902	1.50	1.462%	0.3	03-Dec-2014
20-Nov-2014	0 5/8% Index-linked Treasury Gilt 2042	3 months	987.9950	0	133.771	2.14	-0.497%	N/A	21-Nov-2014
13-Nov-2014	2¾% Treasury Gilt 2024		3,299.9600	0	104.785	1.45	2.205%	0.2	14-Nov-2014
04-Nov-2014	0½% Index-linked Treasury Gilt 2050	3 months	869.9250	0	133.621	2.11	-0.386%	N/A	05-Nov-2014
21-Oct-2014	2¾% Treasury Gilt 2024		3,000.0000	0	105.317	1.71	2.149%	0.3	22-Oct-2014
16-Oct-2014	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,400.0000	0	108.130	1.95	-0.707%	N/A	17-Oct-2014
07-Oct-2014	3½% Treasury Gilt 2045		2,473.5370	0	109.105	1.97	3.038%	0.1	08-Oct-2014
01-Oct-2014	2% Treasury Gilt 2020		4,399.8900	0	100.367	1.51	1.933%	0.3	02-Oct-2014
11-Sep-2014	3½% Treasury Gilt 2045		2,199.8700	0	106.406	1.99	3.170%	0.2	12-Sep-2014
09-Sep-2014	0¼% Index-linked Treasury Gilt 2052	3 months	854.0500	0	117.350	1.96	-0.195%	N/A	10-Sep-2014
02-Sep-2014	2% Treasury Gilt 2020		4,177.5200	0	100.337	1.59	1.939%	0.3	03-Sep-2014
27-Aug-2014	0 5/8% Index-linked Treasury Gilt 2040	3 months	968.1650	0	123.850	1.86	-0.275%	N/A	28-Aug-2014
21-Aug-2014	2¾% Treasury Gilt 2024		3,568.1000	0	101.629	1.69	2.565%	0.3	22-Aug-2014
12-Aug-2014	4¾% Treasury Gilt 2030		2,429.9800	0	123.338	1.56	2.939%	0.2	13-Aug-2014
06-Aug-2014	0 1/8% Index-linked Treasury Gilt 2019	3 months	1,539.5920	0	105.380	2.44	-0.867%	N/A	07-Aug-2014
22-Jul-2014	2¾% Treasury Gilt 2024		3,567.2500	0	100.436	1.84	2.700%	0.2	23-Jul-2014

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
17-Jul-2014	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,628.4850	0	103.890	2.72	-0.271%	N/A	18-Jul-2014
08-Jul-2014	4% Treasury Gilt 2060		1,924.9850	0	114.681	1.83	3.367%	0.2	09-Jul-2014
01-Jul-2014	1¾% Treasury Gilt 2019		4,000.0000	0	98.542	1.54	2.055%	0.4	02-Jul-2014
12-Jun-2014	0 1/8% Index-linked Treasury Gilt 2019	3 months	1,469.7620	0	105.830	2.78	-0.918%	N/A	13-Jun-2014
10-Jun-2014	2¾% Treasury Gilt 2024		3,250.0000	0	99.383	2.04	2.820%	0.1	11-Jun-2014
03-Jun-2014	1¾% Treasury Gilt 2019		4,028.4200	0	99.095	1.61	1.936%	0.3	04-Jun-2014
28-May-2014	0¼% Index-linked Treasury Gilt 2052	3 months	1,209.9700	0	112.068	2.56	-0.065%	N/A	29-May-2014
15-May-2014	4½% Treasury Gilt 2034		2,181.5600	0	118.591	2.00	3.243%	0.2	16-May-2014
07-May-2014	0 1/8% Index-linked Treasury Gilt 2044	3 months	1,272.9600	0	104.700	1.93	-0.032%	N/A	08-May-2014
29-Apr-2014	2¾% Treasury Gilt 2024		3,500.0000	0	99.397	1.74	2.817%	0.2	30-Apr-2014
24-Apr-2014	1¾% Treasury Gilt 2019		4,000.0000	0	99.000	1.77	1.951%	0.3	25-Apr-2014
08-Apr-2014	0¾% Index-linked Treasury Gilt 2034	3 months	1,300.0000	0	114.811	1.85	0.007%	N/A	09-Apr-2014
02-Apr-2014	3¼% Treasury Gilt 2044		2,715.7640	0	94.892	1.84	3.528%	0.2	03-Apr-2014
27-Mar-2014	0¼% Index-linked Treasury Gilt 2052	3 months	900.0000	0	110.83	1.70	-0.033%	N/A	28-Mar-2014
13-Mar-2014	0 1/8% Index-linked Treasury Gilt 2019	3 months	1,592.7120	0	106.17	2.47	-0.928%	N/A	14-Mar-2014
11-Mar-2014	2¾% Treasury Gilt 2024		3,282.7660	0	98.40	2.24	2.928%	0.1	12-Mar-2014
04-Mar-2014	1¾% Treasury Gilt 2019		4,303.2050	0	99.27	1.68	1.893%	0.4	05-Mar-2014
20-Feb-2014	2¼% Treasury Gilt 2023		3,000.0000	0	95.99	1.82	2.730%	0.2	21-Feb-2014
13-Feb-2014	3¾% Treasury Gilt 2052		1,912.9150	0	104.67	1.57	3.527%	0.2	14-Feb-2014
11-Feb-2014	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,300.0000	0	102.35	2.49	-0.106%	N/A	12-Feb-2014
04-Feb-2014	1¾% Treasury Gilt 2019		4,177.4500	0	99.17	1.58	1.911%	0.4	05-Feb-2014
23-Jan-2014	2¼% Treasury Gilt 2023		3,574.7380	0	94.82	1.67	2.870%	0.2	24-Jan-2014
16-Jan-2014	3¼% Treasury Gilt 2044		2,199.0700	0	93.79	1.88	3.590%	0.2	17-Jan-2014
07-Jan-2014	0 1/8% Index-linked Treasury Gilt 2029	3 months	1,475.4800	0	99.33	2.12	0.170%	N/A	08-Jan-2014
12-Dec-2013	1¾% Treasury Gilt 2019		4,552.3520	0	98.71	2.04	1.994%	0.4	13-Dec-2013
10-Dec-2013	0¾% Index-linked Treasury Gilt 2047	3 months	1,000.0000	0	123.99	1.72	0.039%	N/A	11-Dec-2013
28-Nov-2013	3¾% Treasury Gilt 2044		2,749.8680	0	93.43	1.67	3.609%	0.2	29-Nov-2013
21-Nov-2013	1¾% Treasury Gilt 2019		4,750.0000	0	99.17	1.41	1.905%	0.6	22-Nov-2013
19-Nov-2013	2¼% Treasury Gilt 2023		4,124.4880	0	95.88	1.80	2.732%	0.2	20-Nov-2013
14-Nov-2013	4¼% Treasury Stock 2036		2,474.9590	0	111.63	1.38	3.495%	0.4	15-Nov-2013
05-Nov-2013	0¼% Index-linked Treasury Gilt 2052	3 months	1,252.0000	0	108.30	1.96	0.032%	N/A	06-Nov-2013
17-Oct-2013	1¾% Treasury Gilt 2018		5,224.8720	0	98.48	1.64	1.583%	0.4	18-Oct-2013
08-Oct-2013	0 1/8% Index-linked Treasury Gilt 2019	3 months	1,786.2500	0	107.53	2.77	-1.063%	N/A	09-Oct-2013

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
03-Oct-2013	2¼% Treasury Gilt 2023		4,399.5340	0	95.75	1.84	2.742%	0.2	04-Oct-2013
19-Sep-2013	1¼% Treasury Gilt 2018		5,083.7300	0	98.14	1.59	1.652%	0.2	20-Sep-2013
12-Sep-2013	2¼% Treasury Gilt 2023		4,124.6040	0	93.77	1.59	2.976%	0.4	13-Sep-2013
10-Sep-2013	3¼% Treasury Gilt 2044		3,017.8400	0	91.09	1.46	3.743%	0.4	11-Sep-2013
03-Sep-2013	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,627.1400	0	103.02	1.87	-0.159%	N/A	04-Sep-2013
20-Aug-2013	0 1/8% Index-linked Treasury Gilt 2019	3 months	1,794.5850	0	106.52	1.83	-0.887%	N/A	21-Aug-2013
15-Aug-2013	4½% Treasury Gilt 2034		2,250.0000	0	114.48	1.48	3.520%	0.7	16-Aug-2013
08-Aug-2013	0¾% Index-linked Treasury Gilt 2034	3 months	1,408.0870	0	113.70	1.85	0.080%	N/A	09-Aug-2013
06-Aug-2013	1¼% Treasury Gilt 2018		4,931.4650	0	99.26	1.37	1.405%	0.8	07-Aug-2013
11-Jul-2013	3¼% Treasury Gilt 2044		2,575.0150	0	94.39	1.65	3.553%	0.4	12-Jul-2013
09-Jul-2013	0 1/8% Index-linked Treasury Gilt 2029	3 months	1,487.1650	0	102.64	1.80	-0.043%	N/A	10-Jul-2013
02-Jul-2013	2¼% Treasury Gilt 2023		3,849.7770	0	97.03	1.76	2.584%	0.2	03-Jul-2013
20-Jun-2013	1¼% Treasury Gilt 2018		4,750.0000	0	99.16	1.33	1.422%	1.6	21-Jun-2013
13-Jun-2013	4¼% Treasury Stock 2032		2,250.0000	0	117.93	1.45	3.004%	0.4	14-Jun-2013
11-Jun-2013	2¼% Treasury Gilt 2023		3,750.0000	0	98.96	1.52	2.365%	0.4	12-Jun-2013
04-Jun-2013	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,681.6770	0	109.95	1.95	-0.758%	N/A	05-Jun-2013
16-May-2013	3¼% Treasury Gilt 2044		2,749.9600	0	99.18	2.00	3.293%	0.2	17-May-2013
14-May-2013	1¼% Treasury Gilt 2018		5,224.8240	0	101.43	1.78	0.967%	0.4	15-May-2013
08-May-2013	0 1/8% Index-linked Treasury Gilt 2044	3 months	1,171.8150	0	111.51	1.84	-0.234%	N/A	09-May-2013
24-Apr-2013	0 1/8% Index-linked Treasury Gilt 2029	3 months	1,384.6070	0	112.75	1.51	-0.635%	N/A	25-Apr-2013
18-Apr-2013	3¼% Treasury Gilt 2044		2,435.1630	0	102.53	1.69	3.121%	0.3	19-Apr-2013
11-Apr-2013	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,623.7390	0	116.33	1.86	-1.262%	N/A	12-Apr-2013
09-Apr-2013	1¾% Treasury Gilt 2022		3,572.4300	0	100.14	1.68	1.734%	0.2	10-Apr-2013
21-Mar-2013	0 1/8% Index-linked Treasury Gilt 2044	3 months	989.9670	0	104.93	2.02	-0.033%	N/A	22-Mar-2013
13-Mar-2013	3¼% Treasury Gilt 2052		1,518.8700	0	106.80	1.64	3.434%	0.3	14-Mar-2013
05-Mar-2013	1¼% Treasury Gilt 2018		4,399.5370	0	101.09	2.17	1.041%	0.4	06-Mar-2013
21-Feb-2013	1¾% Treasury Gilt 2022		2,474.5780	0	96.59	2.25	2.147%	0.1	22-Feb-2013
14-Feb-2013	1¼% Treasury Gilt 2018		4,399.9240	0	99.86	1.83	1.277%	0.2	15-Feb-2013
05-Feb-2013	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,103.5400	0	111.33	1.97	-0.844%	N/A	06-Feb-2013
22-Jan-2013	4% Treasury Gilt 2022		1,924.7380	0	117.53	2.91	1.897%	0.1	23-Jan-2013
17-Jan-2013	0 1/8% Index-linked Treasury Gilt 2029	3 months	1,000.0000	0	108.20	2.02	-0.367%	N/A	18-Jan-2013
08-Jan-2013	4¾% Treasury Gilt 2030		1,649.1500	0	127.54	1.83	2.786%	0.2	09-Jan-2013
03-Jan-2013	1% Treasury Gilt 2017		3,750.0000	0	100.19	2.11	0.958%	0.4	04-Jan-2013

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13-Dec-2012	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,130.1800	0	108.26	2.37	-0.583%	N/A	14-Dec-2012
11-Dec-2012	1¾% Treasury Gilt 2022		3,529.5180	0	99.53	1.69	1.803%	0.3	12-Dec-2012
20-Nov-2012	1% Treasury Gilt 2017		4,500.0000	0	101.00	1.59	0.787%	0.6	21-Nov-2012
15-Nov-2012	3¾% Treasury Gilt 2052		2,198.9000	0	111.84	1.72	3.219%	0.3	16-Nov-2012
06-Nov-2012	1¾% Treasury Gilt 2022		3,574.9440	0	99.42	1.93	1.815%	0.3	07-Nov-2012
01-Nov-2012	0¾% Index-linked Treasury Gilt 2047	3 months	900.0000	0	115.17	1.75	0.294%	N/A	02-Nov-2012
18-Oct-2012	4½% Treasury Gilt 2019		4,057.7480	0	120.71	1.50	1.128%	0.4	19-Oct-2012
11-Oct-2012	0 1/8% Index-linked Treasury Gilt 2024	3 months	1,649.0960	0	106.65	2.56	-0.441%	N/A	12-Oct-2012
09-Oct-2012	4¼% Treasury Stock 2032		1,762.8950	0	124.19	2.12	2.661%	0.3	10-Oct-2012
02-Oct-2012	1¾% Treasury Gilt 2022		3,849.2880	0	99.87	1.87	1.764%	0.1	03-Oct-2012
20-Sep-2012	1% Treasury Gilt 2017		4,927.1560	0	100.96	1.51	0.802%	0.6	21-Sep-2012
13-Sep-2012	1¾% Treasury Gilt 2022		3,831.1850	0	99.32	1.82	1.825%	0.2	14-Sep-2012
11-Sep-2012	0¾% Index-linked Treasury Gilt 2034	3 months	1,345.5400	0	113.25	1.55	0.126%	N/A	12-Sep-2012
05-Sep-2012	4½% Treasury Gilt 2042		1,750.0000	0	130.85	1.52	2.951%	0.4	06-Sep-2012
23-Aug-2012	5% Treasury Gilt 2018		4,065.1080	0	122.73	1.43	0.796%	0.3	24-Aug-2012
21-Aug-2012	0 1/8% Index-linked Treasury Gilt 2029	3 months	1,297.3000	0	102.50	1.84	-0.025%	N/A	22-Aug-2012
16-Aug-2012	4½% Treasury Gilt 2034		1,649.1800	0	128.10	1.98	2.786%	0.3	17-Aug-2012
19-Jul-2012	3¾% Treasury Gilt 2052		1,750.0000	0	115.99	1.67	3.055%	0.2	20-Jul-2012
12-Jul-2012	1¾% Treasury Gilt 2022		3,849.7960	0	100.29	2.20	1.719%	0.3	13-Jul-2012
10-Jul-2012	0½% Index-linked Treasury Gilt 2050	3 months	932.0650	0	114.41	2.08	0.110%	N/A	11-Jul-2012
04-Jul-2012	1% Treasury Gilt 2017		4,594.9800	0	100.29	1.51	0.942%	0.6	05-Jul-2012
03-Jul-2012	4¾% Treasury Gilt 2030		1,919.0620	0	131.56	2.06	2.586%	0.2	04-Jul-2012
26-Jun-2012	0 1/8% Index-linked Treasury Gilt 2029	3 months	1,366.1040	0	103.93	1.83	-0.108%	N/A	27-Jun-2012
21-Jun-2012	1¾% Treasury Gilt 2022		3,574.9750	0	98.43	1.63	1.920%	0.5	22-Jun-2012
14-Jun-2012	4% Treasury Gilt 2060		1,649.8090	0	117.33	1.81	3.278%	0.7	15-Jun-2012
12-Jun-2012	1% Treasury Gilt 2017		4,750.0000	0	100.37	1.28	0.927%	1.2	13-Jun-2012
15-May-2012	5% Treasury Stock 2025		2,907.5100	0	130.44	2.09	2.251%	0.2	16-May-2012
09-May-2012	4½% Treasury Gilt 2042		2,199.8470	0	124.68	2.22	3.224%	0.4	10-May-2012
03-May-2012	0¾% Index-linked Treasury Gilt 2034	3 months	1,200.3000	0	115.26	1.93	0.049%	N/A	04-May-2012
01-May-2012	4½% Treasury Gilt 2019		4,124.9310	0	119.49	1.79	1.495%	0.4	02-May-2012
19-Apr-2012	0 1/8% Index-linked Treasury Gilt 2029	3 months	1,475.3570	0	102.89	1.70	-0.045%	N/A	20-Apr-2012
12-Apr-2012	4¼% Treasury Stock 2032		2,000.0000	0	118.55	1.39	3.015%	0.9	13-Apr-2012
11-Apr-2012	1% Treasury Gilt 2017		4,500.0000	0	99.23	1.37	1.147%	0.8	12-Apr-2012

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03-Apr-2012	4% Treasury Gilt 2022		3,574.8220	0	115.76	1.92	2.222%	0.2	04-Apr-2012
22-Mar-2012	0 5/8% Index-linked Treasury Gilt 2042	3 months	900.0000	0	117.15	1.73	0.060%	N/A	23-Mar-2012
15-Mar-2012	4½% Treasury Gilt 2042		2,198.8820	0	120.20	1.71	3.431%	0.2	16-Mar-2012
07-Mar-2012	1% Treasury Gilt 2017		4,000.0000	0	98.95	1.95	1.198%	0.4	08-Mar-2012
06-Mar-2012	0¾% Index-linked Treasury Gilt 2034	3 months	1,010.0600	0	115.48	1.93	0.044%	N/A	07-Mar-2012
01-Mar-2012	4% Treasury Gilt 2022		2,750.0000	0	116.28	2.07	2.181%	0.3	02-Mar-2012
16-Feb-2012	4½% Treasury Gilt 2034		1,750.0000	0	122.19	1.62	3.122%	0.9	17-Feb-2012
07-Feb-2012	1¾% Treasury Gilt 2017		4,000.0000	0	103.02	1.82	1.121%	0.4	08-Feb-2012
02-Feb-2012	0 1/8% Index-linked Treasury Gilt 2029	3 months	1,250.0000	0	105.46	2.27	-0.188%	N/A	03-Feb-2012
01-Feb-2012	5% Treasury Stock 2025		2,749.9480	0	129.64	1.88	2.356%	0.4	02-Feb-2012
19-Jan-2012	4% Treasury Gilt 2016		4,128.1960	0	114.06	2.02	0.893%	0.2	20-Jan-2012
11-Jan-2012	3¾% Treasury Gilt 2021		3,282.5680	0	114.49	2.15	2.085%	0.2	12-Jan-2012
10-Jan-2012	0¾% Index-linked Treasury Gilt 2047	3 months	740.7870	0	131.71	1.92	-0.116%	N/A	11-Jan-2012
04-Jan-2012	1¾% Treasury Gilt 2017		4,124.6360	0	103.17	2.02	1.102%	0.4	05-Jan-2012
15-Dec-2011	1¾% Treasury Gilt 2017		4,000.0000	0	103.09	1.27	1.125%	1.8	16-Dec-2011
14-Dec-2011	4% Treasury Gilt 2022		3,299.9340	0	116.30	1.77	2.210%	0.4	15-Dec-2011
07-Dec-2011	1¼% Index-linked Treasury Gilt 2032	3 months	951.6650	0	126.10	2.03	0.004%	N/A	08-Dec-2011
06-Dec-2011	4¼% Treasury Gilt 2040		1,924.9400	0	117.92	1.98	3.287%	0.5	07-Dec-2011
01-Dec-2011	3¾% Treasury Gilt 2021		3,298.4000	0	111.85	1.61	2.382%	0.9	02-Dec-2011
17-Nov-2011	5% Treasury Gilt 2018		4,000.0000	0	121.41	1.92	1.434%	0.7	18-Nov-2011
08-Nov-2011	0 5/8% Index-linked Treasury Gilt 2040	3 months	989.9090	0	110.65	2.61	0.237%	N/A	09-Nov-2011
03-Nov-2011	4¼% Treasury Stock 2032		2,000.0000	0	117.27	1.63	3.108%	0.8	04-Nov-2011
20-Oct-2011	1¾% Treasury Gilt 2017		4,884.5950	0	101.02	1.66	1.547%	1.4	21-Oct-2011
13-Oct-2011	4¼% Treasury Gilt 2039		2,198.9200	0	112.98	2.26	3.516%	0.4	14-Oct-2011
11-Oct-2011	1 1/8% Index-linked Treasury Gilt 2037	3 months	935.8730	0	119.75	1.36	0.334%	N/A	12-Oct-2011
04-Oct-2011	3¾% Treasury Gilt 2021		3,574.9700	0	113.37	1.76	2.240%	0.7	05-Oct-2011
22-Sep-2011	1¾% Treasury Gilt 2017		4,888.7250	0	101.82	1.29	1.394%	1.7	23-Sep-2011
15-Sep-2011	0¾% Index-linked Treasury Gilt 2047	3 months	900.0000	0	112.23	1.49	0.387%	N/A	16-Sep-2011
01-Sep-2011	3¾% Treasury Gilt 2021		3,000.0000	0	108.59	1.99	2.762%	1.0	02-Sep-2011
23-Aug-2011	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,071.2700	0	121.90	2.05	-0.065%	N/A	24-Aug-2011
18-Aug-2011	1¾% Treasury Gilt 2017		4,730.2000	0	101.26	1.35	1.507%	1.1	19-Aug-2011
11-Aug-2011	0 5/8% Index-linked Treasury Gilt 2042	3 months	905.7150	0	102.83	1.85	0.527%	N/A	12-Aug-2011
02-Aug-2011	4½% Treasury Gilt 2034		2,000.0000	0	108.20	2.23	3.955%	0.3	03-Aug-2011

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19-Jul-2011	2% Treasury Gilt 2016		5,100.6360	0	100.91	1.48	1.789%	0.5	20-Jul-2011
14-Jul-2011	4¼% Treasury Gilt 2040		2,179.7020	0	101.25	1.95	4.176%	0.2	15-Jul-2011
06-Jul-2011	1¼% Index-linked Treasury Gilt 2027	3 months	1,100.0000	0	109.91	1.64	0.613%	N/A	07-Jul-2011
05-Jul-2011	3¾% Treasury Gilt 2021		3,572.9470	0	102.03	2.16	3.511%	0.2	06-Jul-2011
21-Jun-2011	2% Treasury Gilt 2016		4,750.0000	0	100.16	1.56	1.963%	0.5	22-Jun-2011
15-Jun-2011	4¼% Treasury Gilt 2027		2,474.9480	0	103.00	1.85	4.000%	0.3	16-Jun-2011
07-Jun-2011	0 5/8% Index-linked Treasury Gilt 2040	3 months	1,000.0000	0	101.00	2.33	0.587%	N/A	08-Jun-2011
02-Jun-2011	3¾% Treasury Gilt 2021		3,603.7870	0	102.88	1.60	3.415%	0.5	03-Jun-2011
19-May-2011	2¼% Treasury Gilt 2014		5,000.0000	0	102.17	1.67	1.456%	0.7	20-May-2011
12-May-2011	4¼% Treasury Gilt 2040		2,191.7860	0	100.75	1.54	4.205%	0.3	13-May-2011
10-May-2011	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,305.0750	0	115.46	2.05	0.494%	N/A	11-May-2011
04-May-2011	5% Treasury Stock 2025		3,250.0000	0	112.41	1.25	3.835%	1.4	05-May-2011
19-Apr-2011	0½% Index-linked Treasury Gilt 2050	3 months	971.8030	0	95.03	1.97	0.645%	N/A	20-Apr-2011
14-Apr-2011	4¼% Treasury Gilt 2040		2,000.0000	0	98.79	1.68	4.323%	0.4	15-Apr-2011
13-Apr-2011	2% Treasury Gilt 2016		5,000.0000	0	97.33	1.82	2.598%	0.5	14-Apr-2011
06-Apr-2011	1 1/8% Index-linked Treasury Gilt 2037	3 months	1,000.0000	0	110.03	2.03	0.711%	N/A	07-Apr-2011
05-Apr-2011	3¾% Treasury Gilt 2021		3,807.1120	0	98.91	1.72	3.878%	0.2	06-Apr-2011
17-Mar-2011	3¾% Treasury Gilt 2021		2,750.0000	0	100.80	2.01	3.657%	0.3	18-Mar-2011
08-Mar-2011	0 5/8% Index-linked Treasury Gilt 2042	3 months	873.9700	0	97.50	2.80	0.713%	N/A	09-Mar-2011
03-Mar-2011	4¼% Treasury Gilt 2055		2,474.9000	0	98.27	1.72	4.338%	0.3	04-Mar-2011
01-Mar-2011	2% Treasury Gilt 2016		4,343.9200	0	97.00	1.79	2.658%	0.4	02-Mar-2011
17-Feb-2011	3¾% Treasury Gilt 2020		3,024.6660	0	98.90	2.06	3.889%	0.3	18-Feb-2011
08-Feb-2011	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,054.9650	0	111.77	1.86	0.825%	N/A	09-Feb-2011
03-Feb-2011	4¼% Treasury Gilt 2040		2,161.2120	0	95.57	1.87	4.522%	0.3	04-Feb-2011
01-Feb-2011	2% Treasury Gilt 2016		3,750.0000	0	96.76	1.93	2.701%	0.2	02-Feb-2011
19-Jan-2011	4¼% Treasury Stock 2036		2,474.6080	0	96.57	2.11	4.478%	0.3	20-Jan-2011
11-Jan-2011	1¼% Index-linked Treasury Gilt 2032	3 months	900.0000	0	110.10	1.97	0.748%	N/A	12-Jan-2011
06-Jan-2011	3¾% Treasury Gilt 2020		3,023.3890	0	100.47	2.00	3.691%	0.2	07-Jan-2011
16-Dec-2010	0 5/8% Index-linked Treasury Gilt 2042	3 months	883.3200	0	96.10	1.93	0.763%	N/A	17-Dec-2010
15-Dec-2010	2% Treasury Gilt 2016		3,849.9810	0	97.32	1.93	2.564%	0.6	16-Dec-2010
07-Dec-2010	4¼% Treasury Gilt 2049		2,197.2700	0	97.59	1.82	4.379%	0.3	08-Dec-2010
18-Nov-2010	3¾% Treasury Gilt 2020		3,250.0000	0	102.47	1.77	3.450%	0.2	19-Nov-2010
11-Nov-2010	4½% Treasury Gilt 2034		2,060.9500	0	104.57	1.53	4.194%	0.4	12-Nov-2010

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
09-Nov-2010	1¼% Index-linked Treasury Gilt 2055	3 months	769.9710	0	124.77	2.11	0.619%	N/A	10-Nov-2010
02-Nov-2010	2% Treasury Gilt 2016		4,399.7440	0	100.21	2.00	1.958%	0.4	03-Nov-2010
21-Oct-2010	3¼% Treasury Gilt 2020		3,256.6170	0	105.88	2.01	3.055%	0.2	22-Oct-2010
19-Oct-2010	1¼% Index-linked Treasury Gilt 2032	3 months	1,250.0000	0	111.02	1.59	0.710%	N/A	20-Oct-2010
14-Oct-2010	4¼% Treasury Stock 2015		4,102.4810	0	114.33	1.97	1.687%	0.4	15-Oct-2010
05-Oct-2010	0 5/8% Index-linked Treasury Gilt 2042	3 months	925.0000	0	100.52	1.96	0.607%	N/A	06-Oct-2010
16-Sep-2010	3¼% Treasury Gilt 2020		3,296.3560	0	104.53	1.68	3.215%	0.5	17-Sep-2010
15-Sep-2010	4¼% Treasury Gilt 2030		2,000.0000	0	111.00	1.49	3.954%	0.7	16-Sep-2010
07-Sep-2010	0¾% Index-linked Treasury Gilt 2047	3 months	876.7050	0	106.03	2.04	0.570%	N/A	08-Sep-2010
02-Sep-2010	5% Treasury Stock 2014		4,122.5740	0	113.40	1.69	1.542%	0.7	03-Sep-2010
19-Aug-2010	1¼% Index-linked Treasury Gilt 2027	3 months	1,000.0000	0	106.08	1.94	0.870%	N/A	20-Aug-2010
12-Aug-2010	4% Treasury Gilt 2022		3,299.9150	0	104.87	1.72	3.485%	0.4	13-Aug-2010
10-Aug-2010	4½% Treasury Gilt 2034		1,750.0000	0	104.51	1.56	4.200%	0.3	11-Aug-2010
03-Aug-2010	2¾% Treasury Gilt 2015		4,124.9230	0	102.93	1.99	2.060%	0.7	04-Aug-2010
20-Jul-2010	4% Treasury Gilt 2016		3,750.0000	0	108.34	1.38	2.523%	1.0	21-Jul-2010
15-Jul-2010	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,244.3100	0	110.79	1.76	0.947%	N/A	16-Jul-2010
14-Jul-2010	4¼% Treasury Gilt 2046		2,415.7410	0	101.52	1.63	4.168%	0.4	15-Jul-2010
06-Jul-2010	3¼% Treasury Gilt 2020		3,566.1100	0	102.41	2.45	3.467%	0.2	07-Jul-2010
01-Jul-2010	0¾% Index-linked Treasury Gilt 2047	3 months	879.8500	0	102.78	2.40	0.666%	N/A	02-Jul-2010
17-Jun-2010	5% Treasury Stock 2014		4,399.5300	0	111.94	2.28	2.032%	0.2	18-Jun-2010
09-Jun-2010	3¼% Treasury Gilt 2020		3,750.0000	0	101.00	1.86	3.633%	0.2	10-Jun-2010
08-Jun-2010	1¼% Index-linked Treasury Gilt 2027	3 months	1,100.0000	0	105.00	1.63	0.939%	N/A	09-Jun-2010
03-Jun-2010	4½% Treasury Gilt 2034		2,175.5600	0	102.57	1.87	4.327%	0.1	04-Jun-2010
02-Jun-2010	2¾% Treasury Gilt 2015		4,674.4910	0	102.08	2.34	2.274%	0.7	03-Jun-2010
20-May-2010	4¼% Treasury Stock 2020		3,574.7780	0	108.74	1.76	3.679%	0.2	21-May-2010
13-May-2010	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,146.3700	0	113.23	2.49	0.765%	N/A	14-May-2010
11-May-2010	4¼% Treasury Gilt 2027		2,474.9700	0	97.31	2.47	4.472%	0.5	12-May-2010
28-Apr-2010	4½% Treasury Gilt 2013		4,500.0000	0	107.49	2.02	1.797%	0.7	29-Apr-2010
27-Apr-2010	1¼% Index-linked Treasury Gilt 2032	3 months	1,099.9820	0	106.23	2.14	0.943%	N/A	28-Apr-2010
22-Apr-2010	4¼% Treasury Stock 2020		4,124.8000	0	105.41	1.90	4.078%	0.2	23-Apr-2010
15-Apr-2010	0 5/8% Index-linked Treasury Gilt 2042	3 months	900.0000	0	98.13	1.66	0.689%	N/A	16-Apr-2010
13-Apr-2010	4¼% Treasury Gilt 2039		2,474.9410	0	94.39	2.00	4.600%	0.3	14-Apr-2010
07-Apr-2010	4¾% Treasury Stock 2015		4,579.9800	0	109.15	1.88	2.910%	0.6	08-Apr-2010



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18-Mar-2010	4¾% Treasury Stock 2020		3,574.9250	0	106.19	2.13	3.991%	0.2	19-Mar-2010
11-Mar-2010	1¼% Index-linked Treasury Gilt 2032	3 months	900.0000	0	106.05	1.83	0.953%	N/A	12-Mar-2010
09-Mar-2010	4% Treasury Gilt 2022		3,296.4800	0	96.91	2.01	4.333%	0.2	10-Mar-2010
03-Mar-2010	2¾% Treasury Gilt 2015		4,320.9210	0	99.79	2.33	2.796%	0.4	04-Mar-2010
02-Mar-2010	4¼% Treasury Gilt 2039		2,169.3450	0	94.54	1.92	4.590%	0.3	03-Mar-2010
24-Feb-2010	3¾% Treasury Gilt 2019		3,299.5650	0	97.05	2.25	4.128%	0.3	25-Feb-2010
11-Feb-2010	1 7/8% Index-linked Treasury Gilt 2022	3 months	900.0000	0	108.05	2.42	1.194%	N/A	12-Feb-2010
09-Feb-2010	4½% Treasury Gilt 2034		2,159.2400	0	100.02	2.08	4.498%	0.3	10-Feb-2010
03-Feb-2010	5% Treasury Gilt 2018		3,000.0000	0	109.06	1.99	3.693%	0.3	04-Feb-2010
02-Feb-2010	5¼% Treasury Gilt 2012		4,029.7000	0	108.20	3.12	1.663%	0.8	03-Feb-2010
21-Jan-2010	3¾% Treasury Gilt 2019		3,574.6900	0	97.30	2.38	4.092%	0.3	22-Jan-2010
13-Jan-2010	4¼% Treasury Gilt 2049		2,425.4000	0	98.22	1.81	4.344%	0.4	14-Jan-2010
06-Jan-2010	2¾% Treasury Gilt 2015		4,399.3070	0	98.47	2.68	3.080%	0.2	07-Jan-2010
17-Dec-2009	1¼% Index-linked Treasury Gilt 2027	3 months	906.2220	0	107.40	1.59	0.806%	N/A	18-Dec-2009
08-Dec-2009	3¾% Treasury Gilt 2019		4,118.7810	0	99.67	1.81	3.790%	0.6	09-Dec-2009
02-Dec-2009	4¼% Treasury Gilt 2039		2,474.8320	0	101.50	1.74	4.161%	0.2	03-Dec-2009
01-Dec-2009	2¾% Treasury Gilt 2015		5,499.7800	0	99.81	2.16	2.790%	0.4	02-Dec-2009
24-Nov-2009	4% Treasury Gilt 2022		4,090.6500	0	100.43	1.92	3.955%	0.3	25-Nov-2009
12-Nov-2009	1¼% Index-linked Treasury Gilt 2032	3 months	1,000.0000	0	114.23	1.66	0.588%	N/A	13-Nov-2009
10-Nov-2009	3¾% Treasury Gilt 2019		4,124.7430	0	98.65	1.96	3.916%	0.4	11-Nov-2009
04-Nov-2009	4½% Treasury Gilt 2034		2,000.0000	0	102.97	1.53	4.304%	0.8	05-Nov-2009
03-Nov-2009	2¾% Treasury Gilt 2015		5,161.2200	0	99.08	2.06	2.942%	0.8	04-Nov-2009
22-Oct-2009	5% Treasury Stock 2014		4,880.8600	0	110.00	1.56	2.790%	0.6	23-Oct-2009
14-Oct-2009	4¾% Treasury Stock 2020		3,500.0000	0	110.26	1.78	3.560%	0.3	15-Oct-2009
07-Oct-2009	0 5/8% Index-linked Treasury Gilt 2042	3 months	818.2600	0	104.50	2.19	0.478%	N/A	08-Oct-2009
06-Oct-2009	4½% Treasury Gilt 2013		5,389.7080	0	107.95	1.99	2.077%	0.9	07-Oct-2009
01-Oct-2009	4¾% Treasury Gilt 2030		2,474.8490	0	109.67	1.86	4.064%	0.5	02-Oct-2009
29-Sep-2009	4% Treasury Gilt 2022		4,047.0490	0	101.09	1.72	3.888%	0.4	30-Sep-2009
17-Sep-2009	2¼% Treasury Gilt 2014		5,774.3820	0	98.30	1.84	2.656%	0.5	18-Sep-2009
08-Sep-2009	3¾% Treasury Gilt 2019		4,124.5700	0	99.76	2.15	3.779%	0.2	09-Sep-2009
03-Sep-2009	4¼% Treasury Gilt 2039		2,298.5900	0	101.34	1.62	4.171%	0.5	04-Sep-2009
02-Sep-2009	5¼% Treasury Gilt 2012		5,099.5690	0	108.81	2.05	1.954%	0.7	03-Sep-2009
20-Aug-2009	1¼% Index-linked Treasury Gilt 2032	3 months	1,128.4700	0	109.33	1.75	0.809%	N/A	21-Aug-2009

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11-Aug-2009	3¼% Treasury Gilt 2019		3,844.4200	0	98.48	1.89	3.934%	0.5	12-Aug-2009
04-Aug-2009	4¼% Treasury Gilt 2027		2,746.2390	0	96.26	1.88	4.553%	0.9	05-Aug-2009
29-Jul-2009	2¼% Treasury Gilt 2014		5,440.8800	0	95.86	1.97	3.224%	1.4	30-Jul-2009
21-Jul-2009	4% Treasury Gilt 2016		4,000.0000	0	103.95	1.70	3.371%	0.8	22-Jul-2009
08-Jul-2009	1¼% Index-linked Treasury Gilt 2027	3 months	1,000.0000	0	105.60	1.64	0.918%	N/A	09-Jul-2009
07-Jul-2009	3¼% Treasury Gilt 2019		4,000.0000	0	99.34	1.96	3.829%	1.0	08-Jul-2009
02-Jul-2009	4¼% Treasury Gilt 2039		2,500.0000	0	96.52	1.75	4.461%	2.6	03-Jul-2009
01-Jul-2009	2¼% Treasury Gilt 2014		5,657.9650	0	96.22	2.56	3.124%	0.9	02-Jul-2009
23-Jun-2009	4% Treasury Gilt 2022		4,000.0000	0	99.40	1.69	4.060%	1.1	24-Jun-2009
11-Jun-2009	0¼% Index-linked Treasury Gilt 2047	3 months	725.0000	0	97.51	2.28	0.826%	N/A	12-Jun-2009
09-Jun-2009	5% Treasury Stock 2014		5,490.4090	0	110.74	2.25	2.783%	1.6	10-Jun-2009
03-Jun-2009	4½% Treasury Gilt 2019		3,849.7490	0	105.70	2.51	3.795%	0.5	04-Jun-2009
02-Jun-2009	4¼% Treasury Gilt 2049		2,197.4070	0	92.48	2.30	4.665%	0.6	03-Jun-2009
28-May-2009	1¼% Index-linked Treasury Gilt 2032	3 months	1,250.0000	0	103.52	2.08	1.080%	N/A	29-May-2009
21-May-2009	2¼% Treasury Gilt 2014		5,000.0000	0	97.06	2.60	2.911%	0.9	22-May-2009
14-May-2009	0¼% Index-linked Treasury Gilt 2047	3 months	700.0000	0	99.02	2.50	0.780%	N/A	15-May-2009
12-May-2009	4¼% Treasury Gilt 2030		2,250.0000	0	105.01	2.24	4.388%	0.4	13-May-2009
06-May-2009	4½% Treasury Gilt 2019		3,500.0000	0	107.57	2.50	3.579%	0.2	07-May-2009
30-Apr-2009	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,100.0000	0	105.80	2.08	1.404%	N/A	01-May-2009
28-Apr-2009	4% Treasury Gilt 2022		3,000.0000	0	100.76	2.25	3.924%	1.0	29-Apr-2009
16-Apr-2009	2¼% Treasury Gilt 2014		4,000.0000	0	97.33	2.11	2.839%	1.8	17-Apr-2009
08-Apr-2009	1¼% Index-linked Treasury Gilt 2032	3 months	1,100.0000	0	103.27	2.08	1.093%	N/A	09-Apr-2009
07-Apr-2009	4½% Treasury Gilt 2019		3,000.0000	0	108.69	1.82	3.457%	3.3	08-Apr-2009
02-Apr-2009	4¼% Treasury Gilt 2039		2,250.0000	0	99.88	1.59	4.257%	4.6	03-Apr-2009
01-Apr-2009	4¾% Treasury Stock 2015		3,500.0000	0	112.49	2.23	2.626%	1.3	02-Apr-2009
26-Mar-2009	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,100.0000	0	106.21	2.72	1.375%	N/A	27-Mar-2009
25-Mar-2009	4¼% Treasury Gilt 2049		1,750.0000	0	95.24	0.93	4.506%	12.8	26-Mar-2009
19-Mar-2009	2¼% Treasury Gilt 2014		3,250.0000	0	98.75	1.45	2.520%	9.8	20-Mar-2009
12-Mar-2009	1¼% Index-linked Treasury Gilt 2032	3 months	1,100.0000	0	98.53	2.62	1.322%	N/A	13-Mar-2009
10-Mar-2009	4½% Treasury Gilt 2019		3,000.0000	0	112.25	2.06	3.067%	1.8	11-Mar-2009
04-Mar-2009	4¼% Treasury Gilt 2039		2,250.0000	0	96.12	1.48	4.485%	-5.5	05-Mar-2009
03-Mar-2009	3¼% Treasury Gilt 2011		3,750.0000	0	104.15	2.86	1.704%	0.4	04-Mar-2009
26-Feb-2009	4% Treasury Gilt 2022		2,750.0000	0	99.86	1.36	4.014%	2.0	27-Feb-2009

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24-Feb-2009	1 1/8% Index-linked Treasury Gilt 2037	3 months	950.0000	0	99.72	1.24	1.136%	N/A	25-Feb-2009
19-Feb-2009	5¼% Treasury Gilt 2012		3,250.0000	0	109.75	2.60	2.166%	1.5	20-Feb-2009
12-Feb-2009	1¼% Index-linked Treasury Gilt 2027	3 months	1,100.0000	0	99.00	1.57	1.310%	N/A	13-Feb-2009
10-Feb-2009	4½% Treasury Gilt 2019		3,250.0000	0	104.61	1.75	3.941%	0.4	11-Feb-2009
04-Feb-2009	4¼% Treasury Gilt 2049		2,000.0000	0	94.04	2.03	4.573%	0.2	05-Feb-2009
03-Feb-2009	3¼% Treasury Gilt 2011		3,750.0000	0	103.05	2.01	2.135%	0.7	04-Feb-2009
29-Jan-2009	4¾% Treasury Stock 2020		2,750.0000	0	106.33	1.37	4.036%	1.2	30-Jan-2009
27-Jan-2009	0¾% Index-linked Treasury Gilt 2047	3 months	750.0000	0	93.51	1.62	0.950%	N/A	28-Jan-2009
22-Jan-2009	4½% Treasury Gilt 2013		3,500.0000	0	108.09	1.66	2.424%	1.0	23-Jan-2009
15-Jan-2009	1¼% Index-linked Treasury Gilt 2032	3 months	1,000.0000	0	110.00	1.76	0.789%	N/A	16-Jan-2009
13-Jan-2009	4½% Treasury Gilt 2019		3,000.0000	0	109.39	2.38	3.398%	0.4	14-Jan-2009
07-Jan-2009	4¾% Treasury Stock 2038		2,000.0000	0	113.38	1.72	3.981%	0.4	08-Jan-2009
18-Dec-2008	3¼% Treasury Gilt 2011		3,500.0000	0	101.86	1.57	2.594%	1.4	19-Dec-2008
11-Dec-2008	4½% Treasury Gilt 2013		3,500.0000	0	105.27	1.96	3.160%	1.0	12-Dec-2008
09-Dec-2008	1¼% Index-linked Treasury Gilt 2032	3 months	1,250.0000	0	94.91	1.58	1.504%	N/A	10-Dec-2008
02-Dec-2008	4¼% Treasury Gilt 2049		2,250.0000	0	103.49	2.12	4.074%	0.3	03-Dec-2008
27-Nov-2008	5% Treasury Stock 2012		3,750.0000	0	105.84	1.59	3.108%	4.4	28-Nov-2008
26-Nov-2008	0¾% Index-linked Treasury Gilt 2047	3 months	700.0000	0	93.80	2.00	0.940%	N/A	27-Nov-2008
20-Nov-2008	4½% Treasury Gilt 2019		3,000.0000	0	103.00	1.60	4.139%	1.7	21-Nov-2008
13-Nov-2008	3¼% Treasury Gilt 2011		4,000.0000	0	100.39	2.37	3.115%	1.4	14-Nov-2008
11-Nov-2008	4¾% Treasury Stock 2015		3,500.0000	0	104.49	1.53	3.990%	2.1	12-Nov-2008
04-Nov-2008	4¾% Treasury Gilt 2030		2,250.0000	0	97.33	1.37	4.950%	1.8	05-Nov-2008
30-Oct-2008	4% Treasury Gilt 2016		4,000.0000	0	98.18	1.61	4.275%	0.8	31-Oct-2008
28-Oct-2008	1¼% Index-linked Treasury Gilt 2032	3 months	1,000.0000	0	99.50	2.49	1.274%	N/A	29-Oct-2008
23-Oct-2008	5% Treasury Gilt 2018		3,000.0000	0	104.00	2.01	4.472%	0.4	24-Oct-2008
21-Oct-2008	4¼% Treasury Gilt 2011		4,750.0000	0	100.90	2.29	3.848%	1.3	22-Oct-2008
16-Oct-2008	4½% Treasury Gilt 2013		3,750.0000	0	100.30	2.10	4.423%	0.8	17-Oct-2008
07-Oct-2008	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,200.0000	0	100.00	1.12	1.875%	N/A	08-Oct-2008
01-Oct-2008	4¼% Treasury Gilt 2049		2,250.0000	0	94.62	2.08	4.540%	0.4	02-Oct-2008
25-Sep-2008	4½% Treasury Gilt 2019		2,500.0000	0	98.10	2.19	4.733%	0.2	26-Sep-2008
23-Sep-2008	1¼% Index-linked Treasury Gilt 2055	3 months	450.0000	0	126.03	2.28	0.614%	N/A	24-Sep-2008
10-Sep-2008	4½% Treasury Gilt 2013		3,500.0000	0	100.33	2.13	4.418%	0.5	11-Sep-2008
02-Sep-2008	4¼% Treasury Gilt 2049		2,250.0000	0	97.69	1.73	4.372%	0.5	03-Sep-2008

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
14-Aug-2008	1 1/8% Index-linked Treasury Gilt 2037	3 months	925.0000	0	116.43	1.52	0.519%	N/A	15-Aug-2008
05-Aug-2008	4¾% Treasury Gilt 2030		2,250.0000	0	98.76	1.58	4.841%	1.0	06-Aug-2008
29-Jul-2008	5% Treasury Gilt 2018		2,500.0000	0	99.96	2.47	5.005%	0.0	30-Jul-2008
24-Jul-2008	1¼% Index-linked Treasury Gilt 2027	3 months	1,050.0000	0	101.50	1.20	1.163%	N/A	25-Jul-2008
17-Jul-2008	5% Treasury Stock 2012		3,750.0000	0	100.29	1.65	4.910%	0.3	18-Jul-2008
08-Jul-2008	1 1/8% Index-linked Treasury Gilt 2037	3 months	850.0000	0	110.31	1.10	0.734%	N/A	09-Jul-2008
02-Jul-2008	4½% Treasury Gilt 2042		2,250.0000	0	96.65	1.55	4.697%	0.7	03-Jul-2008
24-Jun-2008	0¾% Index-linked Treasury Gilt 2047	3 months	650.0000	0	110.62	1.64	0.455%	N/A	25-Jun-2008
12-Jun-2008	4½% Treasury Gilt 2013		3,500.0000	0	96.56	1.91	5.330%	0.7	13-Jun-2008
10-Jun-2008	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,100.0000	0	107.41	1.58	1.310%	N/A	11-Jun-2008
03-Jun-2008	4¼% Treasury Gilt 2055		2,250.0000	0	97.06	1.49	4.398%	0.7	04-Jun-2008
22-May-2008	1 1/8% Index-linked Treasury Gilt 2037	3 months	900.0000	0	109.55	1.99	0.763%	N/A	23-May-2008
15-May-2008	5% Treasury Gilt 2018		2,500.0000	0	100.67	2.05	4.912%	0.3	16-May-2008
24-Apr-2008	0¾% Index-linked Treasury Gilt 2047	3 months	675.0000	0	101.08	2.28	0.719%	N/A	25-Apr-2008
17-Apr-2008	4½% Treasury Gilt 2042		2,250.0000	0	98.86	1.69	4.566%	0.9	18-Apr-2008
08-Apr-2008	1¼% Index-linked Treasury Gilt 2017	3 months	1,200.0000	0	100.49	1.64	1.196%	N/A	09-Apr-2008
03-Apr-2008	4¾% Treasury Stock 2010		3,750.0000	0	101.51	2.63	4.015%	0.5	04-Apr-2008
27-Mar-2008	1¼% Index-linked Treasury Gilt 2027	3 months	975.0000	0	104.63	1.41	0.990%	N/A	28-Mar-2008
13-Mar-2008	4¾% Treasury Gilt 2030		2,000.0000	0	103.21	1.41	4.522%	1.2	14-Mar-2008
04-Mar-2008	4½% Treasury Gilt 2013		2,500.0000	0	101.03	2.48	4.269%	0.4	05-Mar-2008
27-Feb-2008	1 1/8% Index-linked Treasury Gilt 2037	3 months	875.0000	0	104.05	2.05	0.968%	N/A	28-Feb-2008
14-Feb-2008	4½% Treasury Gilt 2042		2,000.0000	0	99.58	1.63	4.524%	0.8	15-Feb-2008
05-Feb-2008	5% Treasury Gilt 2018		2,500.0000	0	104.02	1.91	4.499%	0.2	06-Feb-2008
29-Jan-2008	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,100.0000	0	110.07	2.01	1.134%	N/A	30-Jan-2008
17-Jan-2008	0¾% Index-linked Treasury Gilt 2047	3 months	725.0000	0	100.21	2.06	0.744%	N/A	18-Jan-2008
08-Jan-2008	4¾% Treasury Gilt 2030		2,250.0000	0	104.67	1.39	4.423%	0.7	09-Jan-2008
12-Dec-2007	1 7/8% Index-linked Treasury Gilt 2022	3 months	950.0000	0	106.53	1.98	1.390%	N/A	13-Dec-2007
04-Dec-2007	5¼% Treasury Gilt 2012		2,500.0000	0	102.67	2.53	4.587%	0.2	05-Dec-2007
28-Nov-2007	4½% Treasury Gilt 2042		2,000.0000	0	101.13	1.82	4.436%	0.5	29-Nov-2007
20-Nov-2007	0¾% Index-linked Treasury Gilt 2047	3 months	750.0000	0	97.26	2.42	0.831%	N/A	21-Nov-2007
06-Nov-2007	4¾% Treasury Gilt 2030		2,250.0000	0	101.02	2.09	4.677%	0.9	07-Nov-2007
01-Nov-2007	5% Treasury Gilt 2018		2,500.0000	0	100.06	1.85	4.992%	0.4	02-Nov-2007
24-Oct-2007	1 1/8% Index-linked Treasury Gilt 2037	3 months	925.0000	0	101.95	1.72	1.049%	N/A	25-Oct-2007

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
10-Oct-2007	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,200.0000	0	105.12	2.17	1.495%	N/A	11-Oct-2007
02-Oct-2007	4¼% Treasury Gilt 2030		2,250.0000	0	99.57	1.68	4.781%	1.4	03-Oct-2007
26-Sep-2007	1 1/8% Index-linked Treasury Gilt 2037	3 months	900.0000	0	99.11	2.03	1.160%	N/A	27-Sep-2007
13-Sep-2007	5¼% Treasury Gilt 2012		2,500.0000	0	101.08	1.98	4.989%	1.2	14-Sep-2007
11-Sep-2007	4½% Treasury Gilt 2042		2,000.0000	0	101.59	1.32	4.410%	3.1	12-Sep-2007
09-Aug-2007	5% Treasury Gilt 2018		2,500.0000	0	98.14	1.74	5.231%	1.6	10-Aug-2007
26-Jul-2007	1¼% Index-linked Treasury Gilt 2055	3 months	700.0000	0	115.44	2.02	0.859%	N/A	27-Jul-2007
10-Jul-2007	1 7/8% Index-linked Treasury Gilt 2022	3 months	1,200.0000	0	99.47	2.73	1.915%	N/A	11-Jul-2007
03-Jul-2007	4½% Treasury Gilt 2042		2,250.0000	0	96.60	1.60	4.698%	0.7	04-Jul-2007
26-Jun-2007	1 1/8% Index-linked Treasury Gilt 2037	3 months	1,000.0000	0	96.54	1.71	1.262%	N/A	27-Jun-2007
21-Jun-2007	5¼% Treasury Gilt 2012		2,500.0000	0	97.70	1.46	5.790%	1.0	22-Jun-2007
05-Jun-2007	4½% Treasury Gilt 2042		2,250.0000	0	98.17	1.64	4.605%	0.4	06-Jun-2007
24-May-2007	5% Treasury Gilt 2018		2,500.0000	0	98.66	2.15	5.165%	0.2	25-May-2007
22-May-2007	1¼% Index-linked Treasury Gilt 2027	3 months	1,000.0000	0	95.45	2.67	1.509%	N/A	23-May-2007
03-May-2007	4¼% Treasury Gilt 2027		2,250.0000	0	92.94	1.98	4.793%	0.7	04-May-2007
24-Apr-2007	1 1/8% Index-linked Treasury Gilt 2037	3 months	950.0000	0	98.74	1.83	1.174%	N/A	25-Apr-2007
12-Apr-2007	1¼% Index-linked Treasury Gilt 2017	3 months	1,100.0000	0	94.54	2.07	1.818%	N/A	13-Apr-2007
03-Apr-2007	4¼% Treasury Gilt 2046		2,000.0000	0	99.66	1.37	4.268%	1.8	04-Apr-2007
27-Mar-2007	1¼% Index-linked Treasury Gilt 2027	3 months	950.0000	0	99.13	2.53	1.298%	N/A	28-Mar-2007
15-Mar-2007	5¼% Treasury Gilt 2012		2,750.0000	0	101.15	1.86	4.999%	0.4	16-Mar-2007
06-Mar-2007	4¼% Treasury Gilt 2027		2,250.0000	0	97.32	1.53	4.449%	0.5	07-Mar-2007
22-Feb-2007	4% Treasury Gilt 2016		2,750.0000	0	93.21	2.22	4.900%	0.1	23-Feb-2007
20-Feb-2007	1 1/8% Index-linked Treasury Gilt 2037	3 months	1,000.0000	0	101.14	1.97	1.081%	N/A	21-Feb-2007
06-Feb-2007	4¼% Treasury Gilt 2046		2,250.0000	0	101.76	1.56	4.159%	1.1	07-Feb-2007
25-Jan-2007	1¼% Index-linked Treasury Gilt 2055	3 months	625.0000	0	116.71	2.42	0.833%	N/A	26-Jan-2007
18-Jan-2007	1¼% Index-linked Treasury Gilt 2017	3 months	1,200.0000	0	95.45	2.35	1.712%	N/A	19-Jan-2007
09-Jan-2007	4¼% Treasury Gilt 2027		2,250.0000	0	97.79	2.30	4.413%	0.4	10-Jan-2007
14-Dec-2006	2% Index-linked Treasury Stock 2035	8 months	650.0000	0	140.79	2.80	1.025%	N/A	15-Dec-2006
05-Dec-2006	4¼% Treasury Gilt 2027		2,250.0000	0	100.45	1.51	4.218%	0.7	06-Dec-2006
29-Nov-2006	4¼% Treasury Gilt 2011		2,500.0000	0	97.75	2.18	4.838%	0.3	30-Nov-2006
28-Nov-2006	1¼% Index-linked Treasury Gilt 2027	3 months	1,000.0000	0	103.03	2.28	1.088%	N/A	29-Nov-2006
23-Nov-2006	4% Treasury Gilt 2016		2,500.0000	0	95.55	2.21	4.568%	0.1	24-Nov-2006
07-Nov-2006	4¼% Treasury Gilt 2046		2,250.0000	0	106.82	1.74	3.911%	0.6	08-Nov-2006

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
24-Oct-2006	1¼% Index-linked Treasury Gilt 2055	3 months	650.0000	0	116.97	2.95	0.828%	N/A	25-Oct-2006
12-Oct-2006	1¼% Index-linked Treasury Gilt 2017	3 months	1,200.0000	0	97.11	2.59	1.534%	N/A	13-Oct-2006
03-Oct-2006	4¼% Treasury Gilt 2027		2,250.0000	0	99.98	1.86	4.252%	0.5	04-Oct-2006
27-Sep-2006	2% Index-linked Treasury Stock 2035	8 months	675.0000	0	142.31	2.36	0.945%	N/A	28-Sep-2006
21-Sep-2006	4¼% Treasury Gilt 2011		2,500.0000	0	97.61	2.71	4.852%	0.3	22-Sep-2006
19-Sep-2006	1¼% Index-linked Treasury Gilt 2017	3 months	1,200.0000	0	96.93	2.61	1.550%	N/A	20-Sep-2006
05-Sep-2006	4¼% Treasury Gilt 2027		2,250.0000	0	99.09	1.51	4.316%	0.6	06-Sep-2006
23-Aug-2006	1¼% Index-linked Treasury Gilt 2027	3 months	1,000.0000	0	102.00	1.71	1.144%	N/A	24-Aug-2006
01-Aug-2006	4% Treasury Gilt 2016		2,500.0000	0	95.09	1.62	4.613%	0.3	02-Aug-2006
25-Jul-2006	2½% Index-linked Treasury Stock 2024	8 months	450.0000	0	237.48	2.42	1.322%	N/A	26-Jul-2006
11-Jul-2006	1¼% Index-linked Treasury Gilt 2017	3 months	1,200.0000	0	96.36	2.30	1.602%	N/A	12-Jul-2006
04-Jul-2006	4¼% Treasury Gilt 2046		2,250.0000	0	100.24	2.26	4.237%	0.3	05-Jul-2006
27-Jun-2006	1¼% Index-linked Treasury Gilt 2027	3 months	900.0000	0	97.20	2.29	1.402%	N/A	28-Jun-2006
22-Jun-2006	4¼% Treasury Gilt 2011		2,500.0000	0	97.72	2.24	4.795%	0.5	23-Jun-2006
07-Jun-2006	4¼% Treasury Gilt 2046		2,750.0000	0	100.92	1.37	4.202%	1.6	08-Jun-2006
25-May-2006	4% Treasury Gilt 2016		2,750.0000	0	95.48	2.08	4.555%	0.6	26-May-2006
23-May-2006	1¼% Index-linked Treasury Gilt 2055	3 months	700.0000	0	106.00	1.16	1.093%	N/A	24-May-2006
11-May-2006	4¼% Treasury Gilt 2046		2,250.0000	0	100.16	1.94	4.242%	0.5	12-May-2006
25-Apr-2006	1¼% Index-linked Treasury Gilt 2027	3 months	1,100.0000	0	97.51	1.32	1.384%	N/A	26-Apr-2006
11-Apr-2006	1¼% Index-linked Treasury Gilt 2017	3 months	1,200.0000	0	98.17	1.72	1.422%	N/A	12-Apr-2006
04-Apr-2006	4¼% Treasury Gilt 2055		2,000.0000	0	106.19	1.72	3.964%	0.4	05-Apr-2006
07-Mar-2006	2% Index-linked Treasury Stock 2035	8 months	625.0000	0	139.91	1.98	0.909%	N/A	08-Mar-2006
01-Mar-2006	4% Treasury Gilt 2016		3,000.0000	0	98.36	2.02	4.194%	0.1	02-Mar-2006
16-Feb-2006	4¼% Treasury Gilt 2055		2,500.0000	0	109.43	1.49	3.825%	1.4	17-Feb-2006
07-Feb-2006	1¼% Index-linked Treasury Gilt 2017	3 months	1,000.0000	0	99.72	2.05	1.276%	N/A	08-Feb-2006
26-Jan-2006	4¼% Treasury Gilt 2011		3,000.0000	0	99.92	1.47	4.268%	0.7	27-Jan-2006
24-Jan-2006	1¼% Index-linked Treasury Gilt 2055	3 months	650.0000	0	135.15	1.75	0.460%	N/A	25-Jan-2006
10-Jan-2006	4¼% Treasury Stock 2020		2,500.0000	0	107.16	1.55	4.079%	0.4	11-Jan-2006
14-Dec-2005	4 1/8% Index-linked Treasury Stock 2030	8 months	375.0000	0	230.33	2.47	1.149%	N/A	15-Dec-2005
07-Dec-2005	4¼% Treasury Gilt 2055		2,250.0000	0	104.68	1.95	4.032%	0.4	08-Dec-2005
24-Nov-2005	2½% Index-linked Treasury Stock 2013	8 months	525.0000	0	227.41	3.26	1.576%	N/A	25-Nov-2005
08-Nov-2005	4¼% Treasury Gilt 2011		3,250.0000	0	98.98	1.78	4.468%	0.6	09-Nov-2005
25-Oct-2005	1¼% Index-linked Treasury Gilt 2055	3 months	675.0000	0	104.61	1.70	1.129%	N/A	26-Oct-2005

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
13-Oct-2005	4¼% Treasury Stock 2032		2,750.0000	0	98.60	1.52	4.339%	0.6	14-Oct-2005
27-Sep-2005	4¾% Treasury Stock 2020		2,750.0000	0	104.59	1.89	4.319%	0.2	28-Sep-2005
06-Sep-2005	4¼% Treasury Stock 2036		2,750.0000	0	100.66	1.62	4.211%	0.3	07-Sep-2005
02-Aug-2005	4% Treasury Stock 2009		3,000.0000	0	99.18	1.98	4.247%	0.0	03-Aug-2005
26-Jul-2005	2½% Index-linked Treasury Stock 2020	8 months	400.0000	0	252.87	2.72	1.657%	N/A	27-Jul-2005
14-Jul-2005	4¼% Treasury Gilt 2055		2,250.0000	0	99.50	1.23	4.274%	1.4	15-Jul-2005
23-Jun-2005	4 1/8% Index-linked Treasury Stock 2030	8 months	450.0000	0	214.80	1.91	1.535%	N/A	24-Jun-2005
07-Jun-2005	4¾% Treasury Stock 2020		2,750.0000	0	104.98	1.68	4.290%	0.5	08-Jun-2005
26-May-2005	4¼% Treasury Gilt 2055		2,500.0000	0	100.93	1.60	4.205%	1.1	27-May-2005
24-May-2005	2½% Index-linked Treasury Stock 2016	8 months	425.0000	0	249.65	2.16	1.689%	N/A	25-May-2005
28-Apr-2005	4¾% Treasury Stock 2010		3,000.0000	0	101.03	1.93	4.521%	0.2	29-Apr-2005
14-Apr-2005	5% Treasury Stock 2025		2,500.0000	0	104.64	2.22	4.640%	0.2	15-Apr-2005
12-Apr-2005	2% Index-linked Treasury Stock 2035	8 months	800.0000	0	116.21	1.52	1.654%	N/A	13-Apr-2005
24-Mar-2005	4¾% Treasury Stock 2020		2,500.0000	0	99.18	2.04	4.828%	0.3	29-Mar-2005
02-Mar-2005	4 1/8% Index-linked Treasury Stock 2030	8 months	400.0000	0	207.40	2.09	1.664%	N/A	03-Mar-2005
24-Feb-2005	4¾% Treasury Stock 2010		2,750.0000	0	99.93	1.31	4.763%	0.9	25-Feb-2005
02-Feb-2005	2½% Index-linked Treasury Stock 2013	8 months	375.0000	0	221.10	3.04	1.800%	N/A	03-Feb-2005
27-Jan-2005	4¾% Treasury Stock 2038		2,250.0000	0	104.55	1.95	4.487%	0.5	28-Jan-2005
20-Jan-2005	4¾% Treasury Stock 2010		3,000.0000	0	101.01	1.61	4.534%	0.8	21-Jan-2005
12-Jan-2005	2% Index-linked Treasury Stock 2035	8 months	625.0000	0	121.03	2.99	1.466%	N/A	13-Jan-2005
07-Dec-2004	4¾% Treasury Stock 2038		2,500.0000	0	105.46	1.78	4.437%	0.9	08-Dec-2004
24-Nov-2004	2% Index-linked Treasury Stock 2035	8 months	600.0000	0	118.55	1.95	1.541%	N/A	25-Nov-2004
18-Nov-2004	4¾% Treasury Stock 2010		3,500.0000	0	100.71	1.32	4.603%	1.2	19-Nov-2004
28-Oct-2004	4¾% Treasury Stock 2015		2,500.0000	0	100.05	2.39	4.743%	0.2	29-Oct-2004
26-Oct-2004	2½% Index-linked Treasury Stock 2016	8 months	350.0000	0	243.13	2.53	1.804%	N/A	27-Oct-2004
14-Oct-2004	4¾% Treasury Stock 2038		2,250.0000	0	103.48	2.51	4.548%	0.2	15-Oct-2004
28-Sep-2004	4 1/8% Index-linked Treasury Stock 2030	8 months	350.0000	0	204.90	3.03	1.711%	N/A	29-Sep-2004
16-Sep-2004	4¾% Treasury Stock 2015		2,500.0000	0	98.41	2.18	4.939%	0.4	17-Sep-2004
12-Aug-2004	5¾% Treasury Stock 2009		2,500.0000	0	103.51	3.02	4.989%	0.2	13-Aug-2004
28-Jul-2004	2½% Index-linked Treasury Stock 2013	8 months	425.0000	0	210.42	1.96	2.239%	N/A	29-Jul-2004
22-Jul-2004	4¾% Treasury Stock 2038		2,250.0000	0	99.38	2.18	4.786%	0.2	23-Jul-2004
15-Jul-2004	4½% Treasury Stock 2007		2,750.0000	0	98.73	3.22	5.016%	0.4	16-Jul-2004
24-Jun-2004	2% Index-linked Treasury Stock 2035	8 months	600.0000	0	110.88	2.25	1.786%	N/A	25-Jun-2004

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
17-Jun-2004	4¾% Treasury Stock 2015		2,750.0000	0	96.03	2.31	5.221%	0.2	18-Jun-2004
27-May-2004	4¾% Treasury Stock 2038		2,500.0000	0	98.16	1.87	4.860%	0.4	28-May-2004
25-May-2004	4½% Treasury Stock 2007		3,000.0000	0	98.60	2.06	5.041%	0.4	26-May-2004
20-May-2004	2½% Index-linked Treasury Stock 2020	8 months	475.0000	0	234.06	1.32	2.030%	N/A	21-May-2004
28-Apr-2004	2% Index-linked Treasury Stock 2035	8 months	575.0000	0	110.03	2.12	1.777%	N/A	29-Apr-2004
22-Apr-2004	4¾% Treasury Stock 2038		2,500.0000	0	99.15	2.12	4.800%	0.3	23-Apr-2004
24-Mar-2004	4½% Treasury Stock 2007		2,750.0000	0	99.99	2.82	4.501%	0.7	25-Mar-2004
24-Feb-2004	2% Index-linked Treasury Stock 2035	8 months	600.0000	0	107.43	2.35	1.845%	N/A	25-Feb-2004
12-Feb-2004	4½% Treasury Stock 2007		3,000.0000	0	100.05	1.81	4.481%	1.4	13-Feb-2004
28-Jan-2004	5% Treasury Stock 2025		2,500.0000	0	102.99	1.49	4.773%	1.0	29-Jan-2004
13-Jan-2004	2½% Index-linked Treasury Stock 2016	8 months	400.0000	0	235.26	3.31	1.891%	N/A	14-Jan-2004
02-Dec-2003	2% Index-linked Treasury Stock 2035	8 months	675.0000	0	101.00	2.45	2.104%	N/A	03-Dec-2003
25-Nov-2003	4¼% Treasury Stock 2036		2,500.0000	0	89.83	1.33	4.878%	2.1	26-Nov-2003
29-Oct-2003	4¾% Treasury Stock 2015		2,500.0000	0	97.70	1.64	5.009%	0.6	30-Oct-2003
23-Oct-2003	2½% Index-linked Treasury Stock 2011	8 months	400.0000	0	247.50	1.83	2.102%	N/A	24-Oct-2003
15-Oct-2003	4% Treasury Stock 2009		3,250.0000	0	96.42	2.16	4.760%	0.4	16-Oct-2003
25-Sep-2003	4¾% Treasury Stock 2015		2,750.0000	0	100.66	2.22	4.678%	0.4	26-Sep-2003
23-Sep-2003	2% Index-linked Treasury Stock 2035	8 months	650.0000	0	100.70	2.73	2.090%	N/A	24-Sep-2003
10-Sep-2003	4¼% Treasury Stock 2036		2,500.0000	0	91.390	2.05	4.774%	1.0	11-Sep-2003
14-Aug-2003	4% Treasury Stock 2009		3,250.0000	0	98.120	2.03	4.384%	0.0	15-Aug-2003
29-Jul-2003	5% Treasury Stock 2014		2,500.0000	0	103.680	2.67	4.573%	0.0	30-Jul-2003
16-Jul-2003	2½% Index-linked Treasury Stock 2013	8 months	425.0000	0	213.250	2.00	1.766%	N/A	17-Jul-2003
02-Jul-2003	4¼% Treasury Stock 2036		2,250.0000	0	93.860	1.51	4.615%	2.0	03-Jul-2003
26-Jun-2003	4% Treasury Stock 2009		3,250.0000	0	100.440	1.76	3.913%	1.0	27-Jun-2003
24-Jun-2003	2½% Index-linked Treasury Stock 2024	8 months	350.0000	0	200.000	2.15	1.952%	N/A	25-Jun-2003
12-Jun-2003	5% Treasury Stock 2014		2,500.0000	0	107.980	2.48	4.105%	0.6	13-Jun-2003
28-May-2003	4¼% Treasury Stock 2036		2,250.0000	0	98.270	1.51	4.349%	1.6	29-May-2003
13-May-2003	4% Treasury Stock 2009		3,500.0000	0	99.820	2.85	4.036%	0.2	14-May-2003
24-Apr-2003	5% Treasury Stock 2014		2,500.0000	0	104.220	2.60	4.520%	0.3	25-Apr-2003
16-Apr-2003	2½% Index-linked Treasury Stock 2009	8 months	425.0000	0	234.270	2.22	1.740%	N/A	17-Apr-2003
26-Mar-2003	5% Treasury Stock 2008		2,500.0000	0	103.630	2.78	4.178%	0.4	27-Mar-2003
26-Feb-2003	4¼% Treasury Stock 2036		2,750.0000	0	97.650	1.70	4.385%	1.8	27-Feb-2003
22-Jan-2003	2½% Index-linked Treasury Stock 2020	8 months	425.0000	0	226.010	2.59	2.029%	N/A	23-Jan-2003



Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
15-Jan-2003	5% Treasury Stock 2008		2,750.0000	0	103.270	2.65	4.283%	0.4	16-Jan-2003
03-Dec-2002	5% Treasury Stock 2025		2,750.0000	0	103.210	1.77	4.764%	1.0	04-Dec-2002
24-Oct-2002	2½% Index-linked Treasury Stock 2013	8 months	450.0000	0	197.720	3.01	2.398%	N/A	25-Oct-2002
22-Oct-2002	5% Treasury Stock 2014		2,750.0000	0	102.050	1.99	4.770%	1.0	23-Oct-2002
25-Sep-2002	2% Index-linked Treasury Stock 2035	8 months	900.0000	0	99.000	0.95	2.037%	N/A	26-Sep-2002
24-Jul-2002	5% Treasury Stock 2014		2,750.0000	50.0	101.050	2.02	4.884%	1.4	25-Jul-2002
10-Jul-2002	2% Index-linked Treasury Stock 2035	8 months	950.0000	0	97.800	1.38	2.089%	N/A	11-Jul-2002
25-Jun-2002	5% Treasury Stock 2008		3,000.0000	50.0	99.630	1.68	5.077%	1.0	26-Jun-2002
29-May-2002	5% Treasury Stock 2025		2,250.0000	0	97.620	2.24	5.178%	1.0	30-May-2002
24-Apr-2002	2½% Index-linked Treasury Stock 2020	8 months	425.0000	0	210.170	2.19	2.391%	N/A	25-Apr-2002
27-Mar-2002	5% Treasury Stock 2012		2,250.0000	50.0	98.010	3.26	5.259%	0.3	28-Mar-2002
24-Jan-2002	4 1/8% Index-linked Treasury Stock 2030	8 months	500.0000	0	176.350	1.98	2.232%	N/A	25-Jan-2002
06-Dec-2001	5% Treasury Stock 2025		2,750.0000	0	104.930	1.97	4.650%	0.6	07-Dec-2001
24-Oct-2001	2½% Index-linked Treasury Stock 2016	8 months	425.0000	20.0	213.000	2.63	2.394%	N/A	25-Oct-2001
26-Sep-2001	5% Treasury Stock 2025		2,500.0000	0	100.250	2.01	4.982%	0.8	27-Sep-2001
25-Jul-2001	2½% Index-linked Treasury Stock 2024	8 months	500.0000	0	182.05	1.48	2.295%	N/A	26-Jul-2001
24-May-2001	5% Treasury Stock 2012		2,500.0000	25.0	98.810	2.49	5.145%	0.2	25-May-2001
25-Apr-2001	2½% Index-linked Treasury Stock 2011	8 months	400.0000	0	225.300	1.92	2.586%	N/A	26-Apr-2001
28-Mar-2001	4¼% Treasury Stock 2032		2,000.0000	0	96.820	1.82	4.439%	1.0	29-Mar-2001
24-Jan-2001	2½% Index-linked Treasury Stock 2016	8 months	450.0000	20.0	218.750	3.16	2.083%	N/A	25-Jan-2001
21-Nov-2000	4¼% Treasury Stock 2032		2,250.0000	0	97.270	2.21	4.411%	0.7	22-Nov-2000
25-Oct-2000	4 1/8% Index-linked Treasury Stock 2030	8 months	450.0000	0	189.000	2.07	1.870%	N/A	26-Oct-2000
26-Jul-2000	2½% Index-linked Treasury Stock 2013	8 months	425.0000	10.0	195.450	1.94	2.183%	N/A	27-Jul-2000
24-May-2000	4¼% Treasury Stock 2032		2,500.0000	0	96.21	1.63	4.474%	1.6	25-May-2000
03-May-2000	2½% Index-linked Treasury Stock 2020	8 months	375.0000	0	219.00	2.30	1.918%	N/A	04-May-2000
26-Jan-2000	2½% Index-linked Treasury Stock 2024	8 months	350.0000	20.0	187.010	2.54	1.934%	N/A	27-Jan-2000
24-Nov-1999	6% Treasury Stock 2028		2,000.0000	0	128.950	1.79	4.254%	1.8	25-Nov-1999
27-Oct-1999	2½% Index-linked Treasury Stock 2016	8 months	350.0000	20.0	204.610	2.65	2.339%	N/A	28-Oct-1999
28-Sep-1999	5¾% Treasury Stock 2009		2,730.0000	20.0	100.410	2.54	5.694%	1.6	29-Sep-1999
28-Jul-1999	2½% Index-linked Treasury Stock 2011	8 months	375.0000	0	225.50	1.93	2.193%	N/A	29-Jul-1999
22-Jun-1999	5% Treasury Stock 2004		2,480.0000	20.0	98.790	2.01	5.279%	2.3	23-Jun-1999
26-May-1999	6% Treasury Stock 2028		2,480.0000	20.0	120.590	2.24	4.703%	2.2	27-May-1999
28-Apr-1999	4 1/8% Index-linked Treasury Stock 2030	8 months	500.0000	0	179.34	0.94	1.968%	N/A	29-Apr-1999

Auction Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Issued (£ million nominal)	Amount Sold to CRND (£ million nominal)	Average Accepted Price (AAP) (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail at Auction (bp)	Issue Date
27-Jan-1999	2½% Index-linked Treasury Stock 2024	8 months	440.0000	10.0	181.600	1.83	2.013%	N/A	28-Jan-1999
25-Nov-1998	2½% Index-linked Treasury Stock 2013	8 months	445.3000	4.7	183.200	2.29	2.419%	N/A	26-Nov-1998
29-Jul-1998	5¾% Treasury Stock 2009		2,500.0000	0	100.250	2.93	5.720%	1.0	30-Jul-1998
20-May-1998	6% Treasury Stock 2028		3,000.0000	0	103.013	2.26	5.790%	0.0	21-May-1998

## RESULTS OF GILT TENDERS - OUTRIGHT SALES

Tender Date	Gilt Name	Indexation Lag for Index-linked Gilts	Amount Auctioned (£ million nominal)	Amount Sold to CRND (£ million nominal)	Strike Price (£)	Bid to Cover Ratio	Yield at AAP	Yield Tail (bp)	Issue Date
01-Apr-2020	1 5/8% Treasury Gilt 2028		3,000	0	111.970	3.45	0.212%	0.8	02-Apr-2020
27-Feb-2020	1¾% Treasury Gilt 2057		400	0	128.480	3.88	0.858%	N/A	28-Feb-2020
23-Jan-2020	0 1/8% Index-linked Treasury Gilt 2048	3 months	250	0	180.410	3.44	-1.963%	N/A	24-Jan-2020
22-Aug-2019	4¼% Treasury Gilt 2046		500	0	176.650	2.54	1.024%	N/A	23-Aug-2019
10-Apr-2019	0 1/8% Index-linked Treasury Gilt 2036	3 months	300	0	145.812	2.65	-2.026%	N/A	11-Apr-2019
28-Nov-2017	4% Treasury Gilt 2060		400	0	172.050	2.21	1.630%	N/A	29-Nov-2017
02-Nov-2016	0 5/8% Index-linked Treasury Gilt 2040	3 months	400	0	168.652	2.24	-1.741%	N/A	03-Nov-2016
27-Sep-2016	0¼% Index-linked Treasury Gilt 2052	3 months	400	0	200.350	3.12	-1.770%	N/A	28-Sep-2016
12-Jul-2016	4% Treasury Gilt 2060		500	0	182.500	2.30	1.442%	N/A	13-Jul-2016
23-Mar-2016	0 1/8% Index-linked Treasury Gilt 2068	3 months	350	0	184.050	1.44	-1.077%	N/A	24-Mar-2016
04-Jun-2015	4¼% Treasury Gilt 2055		750	0	136.010	1.22	2.766%	N/A	05-Jun-2015
30-Sep-2014	4¼% Treasury Gilt 2027		1,000	0	117.671	2.15	2.653%	N/A	01-Oct-2014
25-Feb-2014	1¾% Treasury Gilt 2017		1,500	0	102.050	2.53	1.031%	N/A	26-Feb-2014
03-Dec-2013	5% Treasury Stock 2025		1,250	0	119.23	1.99	2.977%	N/A	04-Dec-2013
29-May-2013	4¾% Treasury Stock 2015		1,750	0	109.886	3.06	0.375%	N/A	30-May-2013
30-Apr-2013	0 3/8% Index-linked Treasury Gilt 2062	3 months	500	0	130.31	3.07	-0.213%	N/A	01-May-2013
26-Mar-2013	5% Treasury Stock 2025		1,000	0	130.47	2.25	2.102%	N/A	27-Mar-2013
30-Oct-2012	4¾% Treasury Stock 2015		1,500	0	112.61	2.11	0.304%	N/A	31-Oct-2012
09-Aug-2012	5% Treasury Stock 2014		1,500	0	110.08	3.42	0.136%	N/A	10-Aug-2012
17-May-2012	5% Treasury Stock 2014		1,500	0	110.66	3.67	0.351%	N/A	18-May-2012
20-Dec-2011	4¼% Treasury Gilt 2027		750	0	120.90	2.81	2.637%	N/A	21-Dec-2011
06-Sep-2011	4¾% Treasury Gilt 2030		1,000	0	118.55	1.88	3.426%	N/A	07-Sep-2011
23-Jun-2011	0½% Index-linked Treasury Gilt 2050	3 months	450	0	100.05	2.17	0.499%	N/A	24-Jun-2011
23-Nov-2010	1¼% Index-linked Treasury Gilt 2027	3 months	600	0	107.41	2.31	0.783%	N/A	24-Nov-2010
13-Oct-2010	4¼% Treasury Gilt 2027		1,200	0	107.43	2.15	3.662%	N/A	14-Oct-2010
23-Sep-2010	1¼% Index-linked Treasury Gilt 2027	3 months	550	0	109.35	2.23	0.672%	N/A	24-Sep-2010
01-Sep-2010	4¾% Treasury Stock 2038		1,000	0	115.66	1.56	3.837%	N/A	02-Sep-2010
16-Jun-2010	1¼% Index-linked Treasury Gilt 2017	3 months	550	0	106.76	2.53	0.328%	N/A	17-Jun-2010

17-May-2010	4¼% Treasury Stock 2032		1,000	0	98.23	1.93	4.376%	N/A	18-May-2010
21-Apr-2010	1¼% Index-linked Treasury Gilt 2017	3 months	600	0	107.39	3.69	0.265%	N/A	22-Apr-2010
16-Mar-2010	6% Treasury Stock 2028		1,000	0	117.96	1.79	4.563%	N/A	17-Mar-2010
18-Feb-2010	0¾% Index-linked Treasury Gilt 2047	3 months	400	0	102.85	2.23	0.665%	N/A	19-Feb-2010
18-Jan-2010	1¼% Index-linked Treasury Gilt 2017	3 months	600	0	105.25	3.32	0.564%	N/A	19-Jan-2010
16-Dec-2009	4¼% Treasury Stock 2032		1,000	0	97.91	2.49	4.397%	N/A	17-Dec-2009
19-Nov-2009	1 1/8% Index-linked Treasury Gilt 2037	3 months	450	0	117.11	1.85	0.472%	N/A	20-Nov-2009
15-Oct-2009	1¼% Index-linked Treasury Gilt 2017	3 months	600	0	106.33	3.31	0.453%	N/A	16-Oct-2009
14-Sep-2009	6% Treasury Stock 2028		1,000	0	127.55	2.13	3.942%	N/A	15-Sep-2009
13-Aug-2009	0¾% Index-linked Treasury Gilt 2047	3 months	450	0	103.87	3.28	0.636%	N/A	14-Aug-2009
16-Jul-2009	4¼% Treasury Stock 2032		1,250	0	97.05	1.70	4.457%	N/A	17-Jul-2009
25-Jun-2009	1 1/8% Index-linked Treasury Gilt 2037	3 months	500	0	107.81	3.37	0.816%	N/A	26-Jun-2009
19-May-2009	4¾% Treasury Stock 2038		1,250	0	105.01	2.02	4.444%	N/A	20-May-2009
15-Apr-2009	1 1/8% Index-linked Treasury Gilt 2037	3 months	500	0	102.85	1.62	1.010%	N/A	16-Apr-2009
17-Mar-2009	5% Treasury Stock 2025		1,200	0	116.70	1.57	3.614%	N/A	18-Mar-2009
17-Feb-2009	4¼% Treasury Gilt 2055		1,000	0	103.70	1.45	4.072%	N/A	18-Feb-2009
19-Jan-2009	4¼% Treasury Gilt 2027		1,250	0	98.56	1.31	4.362%	N/A	20-Jan-2009
06-Jan-2009	5¾% Treasury Stock 2009		1,500	0	104.41	2.16	0.898%	N/A	07-Jan-2009
01-Dec-2008	1¼% Index-linked Treasury Gilt 2055	3 months	250	0	114.63	1.62	0.870%	N/A	02-Dec-2008
17-Nov-2008	4¼% Treasury Gilt 2055		1,250	0	97.92	1.86	4.354%	N/A	18-Nov-2008
05-Nov-2008	1¼% Index-linked Treasury Gilt 2055	3 months	250	0	117.62	2.10	0.800%	N/A	06-Nov-2008
20-Oct-2008	4% Treasury Stock 2009		1,000	0	100.36	2.13	3.029%	5.3	21-Oct-2008

## RESULTS OF GILT SWITCH AUCTIONS

Auction Date	Issue Date	Source Gilt	Nominal Switched (£ million)	Destination Gilt	Nominal Created (£ million)	Dirty Price Ratio
19-Jul-2001	20-Jul-2001	2% Index-linked Treasury Stock 2006	500	2½% Index-linked Treasury Stock 2016	561	1.1228
21-Jun-2001	22-Jun-2001	8½% Treasury Loan 2007	1,400	5% Treasury Stock 2012	1,694	1.2098
06-Dec-2000	07-Dec-2000	8% Treasury Stock 2015	1,999	4¼% Treasury Stock 2032	2,686	1.3435
27-Sep-2000	28-Sep-2000	8% Treasury Stock 2015	1,500	4¼% Treasury Stock 2032	2,098	1.3985
22-Jun-2000	23-Jun-2000	8% Treasury Stock 2015	1,500	4¼% Treasury Stock 2032	2,046	1.3641
09-Feb-2000	10-Feb-2000	8% Treasury Stock 2015	1,500	6% Treasury Stock 2028	1,612	1.0745
21-Oct-1999	22-Oct-1999	8% Treasury Stock 2003	1,000	5% Treasury Stock 2004	1,120	1.1201

## RESULTS OF GILT CONVERSION OFFERS

Conversion Date	Source Gilt	Nominal Converted (£ million)	Percentage Take up of Offer	Destination Gilt	Nominal Created (£ million)	Conversion Ratio per £100 nominal
05-Aug-2002	9% Treasury Loan 2008	4,808.35	87.5%	5% Treasury Stock 2008	5,921.48	123.15
23-Jul-2001	9% Treasury Stock 2012	4,958.37	92.5%	5% Treasury Stock 2012	6,760.74	136.35
26-Jul-1999	9½% Conversion Stock 2004	3,105.47	91.0%	5% Treasury Stock 2004	3,788.67	122.00
01-Feb-1999	12½% Treasury Stock 2003-2005	2,047.81	93.1%	6½% Treasury Stock 2003	2,541.33	124.10
16-Nov-1998	8% Treasury Stock 2009	2,890.32	83.8%	5¾% Treasury Stock 2009	3,377.34	116.85
22-Jul-1998	11¾% Treasury Stock 2003-2007	2,916.50	92.6%	6½% Treasury Stock 2003	3,445.84	118.15

## RESULTS OF REVERSE GILT AUCTIONS

Auction Date	Issue Date	Max Value of Gilts Sought (£ million cash)	Gilts Sought	Amount Bought (£ million nominal)	Average Price Paid (£)	Average Yield
22-Feb-2001	23-Feb-2001	500.00	7¾% Treasury Stock 2006	13.28	112.23	5.180%
			8½% Treasury Loan 2007	411.00	118.03	5.154%
			9% Treasury Loan 2008	0.00	N/A	N/A
18-Jan-2001	19-Jan-2001	500.00	8% Treasury Stock 2003	0.00	N/A	N/A
			10% Treasury Stock 2003	0.00	N/A	N/A
			6¾% Treasury Stock 2004	0.00	N/A	N/A
			9½% Conversion Stock 2005	430.36	116.17	5.202%
23-Nov-2000	24-Nov-2000	700.00	7¾% Treasury Stock 2006	0.00	N/A	N/A
			8½% Treasury Loan 2007	592.24	118.20	5.221%
			9% Treasury Loan 2008	0.00	N/A	N/A
11-Oct-2000	12-Oct-2000	700.00	8% Treasury Stock 2003	220.67	105.41	5.772%
			10% Treasury Stock 2003	381.00	111.17	5.765%
			6¾% Treasury Stock 2004	0.00	N/A	N/A
			9½% Conversion Stock 2005	38.00	115.42	5.591%
21-Sep-2000	22-Sep-2000	900.00	7¾% Treasury Stock 2006	130.00	110.13	5.719%
			8½% Treasury Loan 2007	463.70	115.83	5.664%
			9% Treasury Loan 2008	180.00	122.04	5.567%
20-Jul-2000	21-Jul-2000	800.00	8% Treasury Stock 2003	381.23	105.40	5.933%
			10% Treasury Stock 2003	357.00	111.53	5.911%
			6¾% Treasury Stock 2004	0.00	N/A	N/A
			9½% Conversion Stock 2005	0.00	N/A	N/A

## RESULTS OF SYNDICATED OFFERINGS

Syndication Date	Gilt Name	Amount Sold (£ million nominal)	Issue Price (£)	Issue Yield	Amount Sold to CRND (£ million nominal)
08 Sep 2020	0 5/8% Treasury Gilt 2035	8,000	100.79	0.5690%	0.00
09 Jun 2020	0 5/8% Treasury Gilt 2050	9,000	96.34	0.7601%	0.00
19 May 2020	0½% Treasury Gilt 2061	7,000	96.87	0.5852%	0.00
12 May 2020	0 3/8% Treasury Gilt 2030	12,000	100.22	0.3539%	0.00
11 Feb 2020	1 5/8% Treasury Gilt 2071	2,500	128.49	0.9295%	0.00
19 Nov 2019	0 1/8% Index-linked Treasury Gilt 2041	2,250	154.05	-1.8784%	0.00
10 Sep 2019	1 5/8% Treasury Gilt 2054	4,000	115.56	1.0905%	0.00
09 Jul 2019	0 1/8% Index-linked Treasury Gilt 2041	2,500	162.73	-2.0942%	0.00
14 May 2019	1 5/8% Treasury Gilt 2054	4,750	100.61	1.6025%	0.00
05 Feb 2019	0 1/8% Index-linked Treasury Gilt 2041	2,500	149.58	-1.6785%	0.00
09 Oct 2018	1 5/8% Treasury Gilt 2071	5,250	90.09	1.9241%	0.00
11 Jul 2018	0 1/8% Index-linked Treasury Gilt 2041	3,250	148.97	-1.6170%	0.00
15 May 2018	1 5/8% Treasury Gilt 2071	6,000	97.62	1.6930%	0.00
06 Feb 2018	0 1/8% Index-linked Treasury Gilt 2048	2,750	161.93	-1.4750%	0.00
07 Nov 2017	0 1/8% Index-linked Treasury Gilt 2048	3,000	165.87	-1.5410%	0.00
05 Sep 2017	2½% Treasury Gilt 2065	4,000	132.15	1.5470%	0.00
11 Jul 2017	0 1/8% Index-Linked Treasury Gilt 2056	2,500	177.72	-1.3610%	0.00
16 May 2017	1¾% Treasury Gilt 2057	5,000	101.74	1.6900%	0.00
21 Feb 2017	0 1/8% Index-linked Treasury Gilt 2065	2,000	219.83	-1.5235%	0.00
24 Jan 2017	1¾% Treasury Gilt 2057	4,500	96.69	1.8670%	0.00
29 Nov 2016	0 1/8% Index-Linked Treasury Gilt 2056	2,250	186.91	-1.4660%	0.00
25 Oct 2016	2½% Treasury Gilt 2065	4,000	130.50	1.5970%	0.00
26 Jul 2016	0 1/8% Index-linked Treasury Gilt 2065	2,500	201.34	-1.3245%	0.00

Syndication Date	Gilt Name	Amount Sold (£ million nominal)	Issue Price (£)	Issue Yield	Amount Sold to CRND (£ million nominal)
24 May 2016	0 1/8% Index-linked Treasury Gilt 2046	3,500	131.62	-0.8100%	0.00
26 Apr 2016	2½% Treasury Gilt 2065	4,750	106.16	2.2905%	0.00
23 Feb 2016	0 1/8% Index-linked Treasury Gilt 2065	2,750	163.73	-0.8905%	0.00
01 Dec 2015	0 1/8% Index-linked Treasury Gilt 2046	3,250	129.74	-0.7475%	0.00
20 Oct 2015	2½% Treasury Gilt 2065	4,750	98.40	2.5570%	0.00
22 Sep 2015	0 1/8% Index-linked Treasury Gilt 2068	2,500	166.00	-0.8655%	0.00
21 Jul 2015	3½% Treasury Gilt 2068	4,000	121.31	2.7360%	0.00
23 Jun 2015	0 1/8% Index-linked Treasury Gilt 2046	3,250	123.84	-0.5820%	0.00
28 Jan 2015	0 1/8% Index-linked Treasury Gilt 2058	3,000	153.89	-0.8955%	0.00
28 Oct 2014	3½% Treasury Gilt 2068	4,000	114.30	2.9660%	0.00
29 Jul 2014	0 1/8% Index-linked Treasury Gilt 2058	5,000	107.86	-0.0530%	0.00
24 Jun 2014	3½% Treasury Gilt 2045	5,000	100.67	3.4640%	0.00
29 Jan 2014	0 1/8% Index-linked Treasury Gilt 2068	4,750	103.16	0.0655%	0.00
22 Oct 2013	3½% Treasury Gilt 2068	4,500	98.67	3.5550%	0.00
24 Sep 2013	0 1/8% Index-linked Treasury Gilt 2068	5,000	99.37	0.1370%	0.00
23 Jul 2013	0 1/8% Index-linked Treasury Gilt 2044	4,000	100.92	0.0945%	0.00
25 Jun 2013	3½% Treasury Gilt 2068	5,000	96.43	3.6510%	0.00
26 Feb 2013	0¼% Index-linked Treasury Gilt 2052	3,750	105.31	0.1110%	0.00
29 Jan 2013	3¼% Treasury Gilt 2044	4,000	96.80	3.4185%	0.00
22 Nov 2012	0 1/8% Index-linked Treasury Gilt 2044	3,250	93.87	0.3310%	0.00
23 Oct 2012	3¼% Treasury Gilt 2044	4,250	99.59	3.2710%	0.00
25 Sep 2012	0¼% Index-linked Treasury Gilt 2052	4,000	96.06	0.3570%	0.00
24 Jul 2012	0 1/8% Index-linked Treasury Gilt 2044	4,000	100.31	0.1150%	0.00
29 May 2012	0 3/8% Index-linked Treasury Gilt 2062	4,000	116.52	0.0400%	0.00
24 Apr 2012	3¾% Treasury Gilt 2052	4,750	106.59	3.4460%	0.00
21 Feb 2012	0 3/8% Index-linked Treasury Gilt 2062	3,750	113.46	0.0995%	0.00



Syndication Date	Gilt Name	Amount Sold (£ million nominal)	Issue Price (£)	Issue Yield	Amount Sold to CRND (£ million nominal)
24 Jan 2012	3¾% Treasury Gilt 2052	4,750	112.85	3.1830%	0.00
22 Nov 2011	0 1/8% Index-linked Treasury Gilt 2029	3,500	100.69	0.0850%	0.00
25 Oct 2011	0 3/8% Index-linked Treasury Gilt 2062	4,500	94.87	0.4900%	0.00
27 Sep 2011	3¾% Treasury Gilt 2052	4,500	99.84	3.7580%	0.00
26 Jul 2011	0¾% Index-linked Treasury Gilt 2034	4,000	102.32	0.6400%	0.00
28 Jun 2011	4% Treasury Gilt 2060	5,000	96.93	4.1475%	0.00
24 May 2011	0¾% Index-linked Treasury Gilt 2034	3,500	99.10	0.7930%	0.00
27 Jan 2011	1¼% Index-linked Treasury Gilt 2055	3,250	120.83	0.7070%	0.00
27 Oct 2010	4¼% Treasury Gilt 2040	5,000	100.17	4.2400%	0.00
27 Jul 2010	0 5/8% Index-linked Treasury Gilt 2040	6,000	89.91	1.0200%	0.00
29 Jun 2010	4¼% Treasury Gilt 2040	8,000	100.12	4.2430%	0.00
26 May 2010	0½% Index-linked Treasury Gilt 2050	4,000	91.15	0.7580%	0.00
23 Feb 2010	4% Treasury Gilt 2060	4,500	88.85	4.5690%	0.00
27 Jan 2010	0 5/8% Index-linked Treasury Gilt 2040	3,500	97.72	0.7090%	0.00
21 Oct 2009	4% Treasury Gilt 2060	7,000	96.26	4.1790%	0.00
24 Sep 2009	0½% Index-linked Treasury Gilt 2050	5,000	98.58	0.5390%	0.00
23 Jul 2009	0 5/8% Index-linked Treasury Gilt 2042	5,000	92.48	0.8860%	0.00
16 Jun 2009	4½% Treasury Gilt 2034	7,000	97.85	4.6460%	0.00
22 Sep 2005	1¼% Index-linked Treasury Gilt 2055	1,250	105.29	1.1120%	0.00

The index-linked gilts which appear in this table have a 3-month indexation lag

## RESULTS OF GILT TAPS

Tap Date	Gilt Name	Amount Issued (£ million nominal)	Price at Issue (£)	Price when Exhausted (£)	Yield when Exhausted
06-Aug-1999	6% Treasury Stock 2028	400.00	125.30	125.30	4.447%
07-Aug-1998	4 3/8% Index-linked Treasury Stock 2004	150.00	128.31250	128.31250	2.922%
12-Jun-1998	4 1/8% Index-linked Treasury Stock 2030	150.00	160.75000	160.75000	2.503%
21-May-1998	2½% Index-linked Treasury Stock 2016	150.00	185.25000	185.25000	2.880%
03-Apr-1998	2½% Index-linked Treasury Stock 2024	150.00	151.37500	151.37500	2.842%

## RESULTS OF GILT MINI TENDERS - RE-SALE OF EXISTING GILTS

Tender Date	Gilt Name	Amount Sold (£ million nominal)	Strike Price (£)	Real Yield at Strike Price	Allotment at Strike Price
29-Apr-2009	4¼% Treasury Gilt 2049	186.95	98.35	4.337%	47%
14-Nov-2002	2% Index-linked Treasury Stock 2035	74.00	98.76	2.080%	50%
19-Jun-2001	4 1/8% Index-linked Treasury Stock 2030	95.00	180.05	2.167%	60%

## USE OF SPECIAL SWITCH FACILITY

Special Switch Date	Source Gilt	Nominal Switched (£ million)	Destination Gilt	Nominal Created (£ million)
11-Jan-99 to 20-Sep-99	8% Treasury Stock 2009	167	5¾% Treasury Stock 2009	197

This facility was introduced following the conversion of 8% Treasury Stock 2009 into 5¾% Treasury Stock 2009, which left 8% Treasury Stock 2009 with £560mn in issue; too large to be declared a rump gilt. After the switch facility was closed 8% Treasury Stock 2009 was declared a rump.

## ISSUANCE OF GILTS DIRECTLY TO UK DMO

Issuance Date	Gilt Name	Amount Issued (£ million nominal)
01-Mar-2002	All gilts	691.0
<p>1. On 1 March 2002 HM Treasury issued to the DMO additional nominal amounts of each gilt in order that all gilt-edged securities, irrespective of when they were originally issued, fall within the terms of the draft EU Savings Directive as set out in Article 15 (the additional nominal amounts of each gilt will be used as collateral in cash management operations). The overall nominal total issued was £691.0 million with the increase in the size of each gilt ranging from £0.25 million to £30 million in conventionals and from £5 million to £15 million for index-linked gilts. The amounts were chosen to have a negligible effect on relevant indices.</p>		
06-Jun-2002	All gilts (except 7% Treasury Stock 2002, all rumps, double-dated and undated gilts)	3,124.0
<p>2. On 6 June 2002 HM Treasury issued additional amounts of gilts to the DMO for use in their cash management operations (in line with paragraph 19 of the DMO's cash management remit for 2002-03). The intention to create the additional amounts was announced by the DMO on 27 May 2002. The total amount issued was £3,124 million (nominal), equating at the time to some £4.0 billion (cash). The increase in size of individual sgilts ranged from £32 million (nominal) to £234 million (nominal) for conventional gilts and from £29 million (nominal) to £72 million (nominal) for index-linked gilts. The amounts were chosen to have a negligible effect on relevant indices. The additional collateral is held on the Debt Management Account. Specific gilts will not be available to the market for a period of 6 months (from 6 June) during which period the new issues will only be used in delivery-by-value (DBV) transactions.</p>		
20-Apr-2005	All gilts (except all gilts maturing within one year, rumps, double-dated and undated gilts) plus £1,005 million of Treasury bills.	8,459.0
<p>3. On 20 April 2005 HM Treasury issued additional amounts of gilts to the DMO for use in their cash management operations (in line with paragraph 6.9 of the DMO's Exchequer cash management remit for 2005-06). The intention to create the additional amounts was announced by the DMO on 13 April 2005. The total amount issued was £8,459 million (nominal). The increase in size of individual gilts ranged from £69 million (nominal) to £462 million (nominal) for conventional gilts and from £72 million (nominal) to £247 million (nominal) for index-linked gilts. The amounts were chosen to have a negligible effect on relevant indices. The additional collateral is held on the Debt Management Account. Specific gilts will not be available to the market for a period of 3 months during which period the new issues will only be used in delivery-by-value (DBV) transactions. The additional Treasury bills will only be used in DBV transactions.</p>		
19-Oct-2005	All gilts (except all gilts maturing within one year, rumps, double-dated and undated gilts) plus £328 million of Treasury bills.	7,626.0

Issuance Date	Gilt Name	Amount Issued (£ million nominal)
<p>4. On 19 October 2005 HM Treasury issued additional amounts of gilts to the DMO for use in their cash management operations (in line with paragraph 6.9 of the DMO's Exchequer cash management remit for 2005-06). The intention to create the additional amounts was announced by the DMO on 12 October 2005. The total amount issued was £7,626 million (nominal). The increase in size of individual gilts ranged from £102 million (nominal) to £370 million (nominal) for conventional gilts and from £38 million (nominal) to £225 million (nominal) for index-linked gilts. The amounts were chosen to have a negligible effect on relevant indices. The additional collateral is held on the Debt Management Account. Specific gilts will not be available to the market for a period of 3 months during which period the new issues will only be used in delivery-by-value (DBV) transactions. The additional Treasury bills will only be used in DBV transactions.</p>	<p>16-Jan-2008 All gilts (except all gilts maturing within one year, rumps, double-dated and undated gilts) plus £153 million of Treasury bills.</p>	<p>4,043.0</p>
<p>5. On 16 January 2008 HM Treasury issued additional amounts of gilts to the DMO for use in their cash management operations (in line with paragraph 6.10 of the DMO's Exchequer cash management remit for 2007-08). The intention to create the additional amounts was announced by the DMO on 9 January 2008. The total amount issued was £4,043 million (nominal). The increase in size of individual gilts ranged from £51 million (nominal) to £173 million (nominal) for conventional gilts and from £7 million (nominal) to £88 million (nominal) for index-linked gilts. The amounts were chosen to have a negligible effect on relevant indices. The additional collateral is held on the Debt Management Account. Specific gilts will not be available to the repo market for a period of 3 months during which period the new issues will only be used in delivery-by-value (DBV) transactions. The additional Treasury bills will only be used in DBV transactions.</p>	<p>16-Apr-2008 All gilts (except all gilts maturing within one year, rumps, double-dated and undated gilts) plus £483 million of Treasury bills.</p>	<p>12,133.0</p>
<p>6. On 16 April 2008 HM Treasury issued additional amounts of gilts to the DMO for use in their cash management operations (in line with paragraph 6.10 of the DMO's Exchequer cash management remit for 2008-09). The intention to create the additional amounts was announced by the DMO on 9 April 2008. The total amount issued was £12,133 million (nominal). The increase in size of individual gilts ranged from £73 million (nominal) to £519 million (nominal) for conventional gilts and from £41 million (nominal) to £261 million (nominal) for index-linked gilts. The amounts were chosen to have a negligible effect on relevant indices. The additional collateral is held on the Debt Management Account. Specific gilts will not be available to the repo market for a period of 3 months during which period the new issues will only be used in delivery-by-value (DBV) transactions. The additional Treasury bills will only be used in DBV transactions.</p>	<p>22-Oct-2008 All conventional gilts (except all gilts maturing within one year, rumps, double-dated and undated gilts)</p>	<p>47,752.0</p>
<p>7. On 22 October 2008 HM Treasury issued additional amounts of gilts to the DMO in connection with the launch of the Bank of England's Discount Window Facility (DWF). The intention to create the additional amounts was announced by the DMO on 21 October 2008. The total amount issued was £47,752 million (nominal). The increase in size of individual gilts ranged from £324 million (nominal) to £2,467 million (nominal). The amounts were chosen to have a negligible effect on relevant indices. The additional collateral is held on the Debt Management Account.</p>	<p>21-Jan-2009 All conventional gilts (except all gilts maturing within one year, rumps, double-dated and undated gilts)</p>	<p>43,950.0</p>

Issuance Date	Gilt Name	Amount Issued (£ million nominal)
<p>8. On 21 January 2009 HM Treasury issued additional amounts of gilts to the DMO for use in their cash management operations (in line with paragraph 6.10 of the DMO's Exchequer cash management remit for 2008-09). The additional amounts to be created were announced by the DMO on 14 January 2009. The total amount issued was £43,950 million (nominal). The increase in size of individual gilts ranged from £609 million (nominal) to £2,434 million (nominal). The amounts were chosen to have a negligible on relevant indices. The additional collateral is held on the Debt Management Account. Specific gilts will not be available to the repo market for a period of 3 months during which period the new issues will only be used in delivery-by-value (DBV) transactions.</p>	<p>19-Oct-2011 All conventional gilts (except all gilts maturing within one year, rumps, double-dated and undated gilts)</p>	<p>17,216.0</p>
<p>9. On 19 October 2011 HM Treasury issued additional amounts of gilts to the DMO for use in their cash management operations (in line with paragraph 1.10 of the DMO's Exchequer cash management remit for 2010-11). The additional amounts to be created were announced by the DMO on 12 October 2011. The total amount issued was £17,216 million (nominal). The increase in size of individual gilts ranged from £98 million (nominal) to £793 million (nominal). The amounts were chosen to have a negligible effect on relevant indices. The additional collateral is held on the Debt Management Account. Specific gilts will not be available to the repo market for a period of 3 months during which period the new issues will only be used in delivery-by-value (DBV) transactions.</p>	<p>17-Jul-2012 All conventional gilts (except all gilts maturing within one year, rumps, double-dated and undated gilts)</p>	<p>12,208.0</p>
<p>10. On 17 July 2012 HM Treasury issued additional amounts of gilts to the DMO for use in their cash management operations (in line with paragraph 1.10 of the DMO's Exchequer cash management remit for 2012-13). The additional amounts to be created were announced by the DMO on 12 July 2012. The total amount issued was £12,208 million (nominal). The increase in size of individual gilts ranged from £103 million (nominal) to £539 million (nominal). The amounts were chosen to have a negligible effect on relevant indices. The additional collateral is held on the Debt Management Account and will not be available for outright sale. Specific gilts will not be available to the repo market for a period of 3 months during which period the new issues will only be used in delivery-by-value (DBV) transactions.</p>	<p>15-Jul-2014 All conventional gilts (except all gilts maturing within one year, rumps, double-dated and undated gilts)</p>	<p>13,414.0</p>
<p>11. On Tuesday 15 July 2014, as previously announced and in accordance with paragraph D.10 of the 2014-15 UK Debt Management Office ("DMO") Exchequer cash management remit, an additional £15,000 million (cash) of collateral will be created and issued to the DMO for use in the DMO's Exchequer cash management operations. The collateral to be created will comprise £13,414 million (nominal) of conventional gilts (excluding gilts maturing within one year, double-dated, undated and rump gilts). The increase in size of individual gilts ranges from £67 million (nominal) to £509 million (nominal). The amounts have been chosen to have a negligible effect on relevant indices. The additional collateral will be held on the Debt Management Account by the DMO and will not be available for outright sale. Specific gilts will not be available to the repo market for a period of three months, during which time these new issues may be used in Delivery-by-Value (DBV) transactions.</p>	<p>12-Jul-2016 All conventional gilts (except all gilts maturing within one year)</p>	<p>11,238.0</p>

Issuance Date	Gilt Name	Amount Issued (£ million nominal)
<p>12. On Tuesday 12 July 2016, as previously announced and in accordance with paragraph D.10 of the 2016-17 UK Debt Management Office (“DMO”) Exchequer cash management remit, an additional £15,000 million (cash) of collateral will be created and issued to the DMO for use in the DMO’s Exchequer cash management operations. The collateral to be created will comprise £11,238 million (nominal) of conventional gilts (excluding gilts maturing within one year). The increase in size of individual gilts ranges from £102 million (nominal) to £405 million (nominal). The amounts have been chosen to have a negligible effect on relevant indices. The additional collateral will be held on the Debt Management Account by the DMO and will not be available for outright sale. Specific gilts will not be available to the repo market for a period of three months, during which time these new issues may be used in Delivery-by-Value (DBV) transactions.</p>		

16-Oct-2018	All conventional gilts (except all gilts maturing within one year)	12,265.0
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13. On Tuesday 16 October 2018, as previously announced and in accordance with paragraph D.10 of the UK Debt Management Office’s (DMO’s) 2018-19 Exchequer cash management remit, an additional £15,000 million (cash) of collateral will be created and issued to the DMO for use in the DMO’s Exchequer cash management operations. The collateral to be created will comprise £12,265 million (nominal) of conventional gilts (excluding gilts maturing within one year). The increase in size of individual gilts ranges from £29 million (nominal) to £445 million (nominal). The amounts have been chosen to have a negligible effect on relevant indices. The additional collateral will be held on the Debt Management Account by the DMO and will not be available for outright sale. Specific gilts will not be available to the repo market for a period of three months, during which time these new issues may be used in Delivery-by-Value (DBV) transactions.

- Note:**
1. Sold to the Commissioners for the Reduction of the National Debt, at Average Accepted Price (AAP) - these amounts do not contribute to financing.
  2. As index-linked gilts are sold by uniform price auction, there is no tail; prices and yields are based on the strike price. Tail figures for conventional gilts from November 1998 have been calculated from unrounded yields.
  3. Using a 3% inflation assumption
  4. The dirty price ratio is based on the average price of the destination gilt.
  5. In 2009-10, starting with the auction on 1 June 2009, the DMO has offered an option to successful bidders at auctions to purchase additional stock which will be available to successful bidders at the average accepted (or strike) price at the auction.
  6. PAOF is the Post Auction Option Facility which was introduced at outright gilt auctions from 1 June 2009. Under the option, successful bidders can purchase (at the average accepted/strike price established at the auction) an additional 15% of the stock allocated to them. Where there is take-up of the PAOF the amount issued will change on that day and will be final by close of business. Where there is no link displayed to a PAOF release, there was no take-up of the facility on that auction.