



GILT MARKET

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) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 16-Sep-2020 | 0 3/8% Treasury Gilt 2030 | | 3,125.00 | 0 | 2.96 | 101.120 | 0.263 | 0.2 |
| 15-Sep-2020 | 1¼% Treasury Gilt 2027 | | 2,867.50 | 0 | 2.61 | 108.328 | 0.032 | 0.2 |
| 15-Sep-2020 | 1¼% Treasury Gilt 2037 | | 2,187.50 | 0 | 2.65 | 118.125 | 0.623 | 0.2 |
| 10-Sep-2020 | 0 1/8% Treasury Gilt 2023 | | 3,250.00 | 0 | 2.49 | 100.443 | -0.061 | 0.4 |
| 10-Sep-2020 | 0 5/8% Treasury Gilt 2050 | | 2,421.75 | 0 | 2.22 | 94.650 | 0.826 | 0.3 |
| 03-Sep-2020 | 0 1/8% Treasury Gilt 2028 | | 3,412.75 | 0 | 2.11 | 99.992 | 0.126 | 0.4 |
| 03-Sep-2020 | 1¼ % Treasury Gilt 2041 | | 2,500.00 | 0 | 2.06 | 109.055 | 0.784 | 0.3 |
| 02-Sep-2020 | 0 1/8% Index-Linked Treasury Gilt 2056 | 3 months | 459.05 | 0 | 2.26 | 214.751 | -2.012 | N/A |
| 26-Aug-2020 | 0 3/8% Treasury Gilt 2030 | | 2,750.00 | 0 | 2.68 | 100.519 | 0.323 | 0.2 |
| 25-Aug-2020 | 0 1/8% Treasury Gilt 2026 | | 3,000.00 | 0 | 2.45 | 100.535 | 0.026 | 0.3 |
| 25-Aug-2020 | 1 5/8% Treasury Gilt 2054 | | 1,342.38 | 0 | 2.23 | 124.086 | 0.816 | 0.2 |
| 20-Aug-2020 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,375.00 | 0 | 2.44 | 127.160 | -2.882 | N/A |
| 19-Aug-2020 | 0 7/8% Treasury Gilt 2029 | | 3,437.50 | 0 | 2.38 | 106.576 | 0.153 | 0.3 |
| 18-Aug-2020 | 0 1/8% Treasury Gilt 2023 | | 4,062.50 | 0 | 2.59 | 100.367 | -0.025 | 0.2 |
| 18-Aug-2020 | 0 5/8% Treasury Gilt 2050 | | 2,477.25 | 0 | 2.09 | 95.740 | 0.784 | 0.5 |
| 12-Aug-2020 | 0 1/8% Treasury Gilt 2028 | | 3,437.50 | 0 | 2.88 | 99.808 | 0.151 | 0.2 |
| 11-Aug-2020 | 0 5/8% Treasury Gilt 2025 | | 3,250.00 | 0 | 2.25 | 103.253 | -0.049 | 0.4 |
| 11-Aug-2020 | 1¼% Treasury Gilt 2057 | | 1,250.00 | 0 | 2.16 | 135.138 | 0.674 | 0.6 |
| 05-Aug-2020 | 0 3/8% Treasury Gilt 2030 | | 2,750.00 | 0 | 2.41 | 102.404 | 0.138 | 0.3 |
| 05-Aug-2020 | 0 1/8% Index-linked Treasury Gilt 2048 | 3 months | 562.25 | 0 | 2.13 | 195.627 | -2.291 | N/A |
| 04-Aug-2020 | 0 1/8% Treasury Gilt 2026 | | 4,062.50 | 0 | 2.24 | 101.058 | -0.068 | 0.3 |
| 04-Aug-2020 | 1¼ % Treasury Gilt 2041 | | 2,812.50 | 0 | 1.95 | 113.091 | 0.592 | 0.7 |
| 29-Jul-2020 | 0 1/8% Treasury Gilt 2023 | | 3,500.00 | 0 | 2.18 | 100.533 | -0.088 | 0.7 |
| 29-Jul-2020 | 1 5/8% Treasury Gilt 2028 | | 3,008.88 | 0 | 1.80 | 113.348 | 0.003 | 0.6 |
| 28-Jul-2020 | 1¼% Treasury Gilt 2027 | | 3,437.50 | 0 | 2.08 | 109.064 | -0.046 | 0.7 |
| 28-Jul-2020 | 1 5/8% Treasury Gilt 2054 | | 1,875.00 | 0 | 1.74 | 131.225 | 0.612 | 0.7 |
| 22-Jul-2020 | 0 1/8% Treasury Gilt 2028 | | 3,000.00 | 0 | 2.15 | 100.597 | 0.045 | 0.4 |
| 22-Jul-2020 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 500.00 | 0 | 2.51 | 161.160 | -2.853 | N/A |
| 21-Jul-2020 | 1½% Treasury Gilt 2026 | | 3,750.00 | 0 | 2.64 | 109.405 | -0.064 | 0.2 |
| 21-Jul-2020 | 0 5/8% Treasury Gilt 2050 | | 2,711.00 | 0 | 1.78 | 98.408 | 0.683 | 1.2 |

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|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 15-Jul-2020 | 2¼% Treasury Gilt 2023 | | 3,250.00 | 0 | 2.10 | 107.299 | -0.069 | 0.5 |
| 15-Jul-2020 | 1¾% Treasury Gilt 2057 | | 1,500.00 | 0 | 1.83 | 137.809 | 0.608 | 1.0 |
| 14-Jul-2020 | 0 1/8% Treasury Gilt 2026 | | 3,834.10 | 0 | 2.32 | 100.786 | -0.017 | 0.4 |
| 14-Jul-2020 | 0 3/8% Treasury Gilt 2030 | | 3,750.00 | 0 | 2.50 | 101.810 | 0.197 | 0.2 |
| 09-Jul-2020 | 0 1/8% Index-linked Treasury Gilt 2041 | 3 months | 1,062.85 | 0 | 2.19 | 171.050 | -2.434 | N/A |
| 07-Jul-2020 | 0 1/8% Treasury Gilt 2023 | | 3,750.00 | 0 | 2.16 | 100.409 | -0.034 | 0.5 |
| 07-Jul-2020 | 1¼ % Treasury Gilt 2041 | | 2,812.50 | 0 | 2.24 | 112.409 | 0.626 | 0.3 |
| 02-Jul-2020 | 0 5/8% Treasury Gilt 2025 | | 4,261.20 | 0 | 2.53 | 103.247 | -0.033 | 0.4 |
| 02-Jul-2020 | 4½% Treasury Gilt 2034 | | 2,329.25 | 0 | 2.14 | 156.320 | 0.408 | 0.4 |
| 01-Jul-2020 | 0 1/8% Treasury Gilt 2028 | | 3,000.00 | 0 | 1.84 | 100.158 | 0.104 | 0.6 |
| 01-Jul-2020 | 0 5/8% Treasury Gilt 2050 | | 2,786.00 | 0 | 1.68 | 98.828 | 0.668 | 1.1 |
| 25-Jun-2020 | 0 1/8% Index-linked Treasury Gilt 2029 | 3 months | 1,229.58 | 0 | 2.71 | 129.121 | -2.794 | N/A |
| 24-Jun-2020 | 2¾% Treasury Gilt 2024 | | 3,250.00 | 0 | 2.01 | 111.732 | -0.040 | 0.8 |
| 24-Jun-2020 | 1 5/8% Treasury Gilt 2054 | | 1,768.25 | 0 | 2.30 | 129.820 | 0.654 | 0.4 |
| 23-Jun-2020 | 0 1/8% Treasury Gilt 2026 | | 3,250.00 | 0 | 2.28 | 100.525 | 0.031 | 0.4 |
| 23-Jun-2020 | 0 3/8% Treasury Gilt 2030 | | 3,628.75 | 0 | 2.32 | 101.280 | 0.249 | 0.3 |
| 17-Jun-2020 | 0 1/8% Treasury Gilt 2023 | | 4,260.75 | 0 | 2.21 | 100.273 | 0.021 | 0.3 |
| 17-Jun-2020 | 1¼ % Treasury Gilt 2041 | | 2,812.50 | 0 | 2.11 | 113.087 | 0.596 | 0.4 |
| 16-Jun-2020 | 1½% Treasury Gilt 2026 | | 3,716.25 | 0 | 2.67 | 109.045 | 0.016 | 0.2 |
| 16-Jun-2020 | 4¾% Treasury Gilt 2030 | | 2,000.00 | 0 | 3.32 | 146.824 | 0.224 | 0.2 |
| 11-Jun-2020 | 1% Treasury Gilt 2024 | | 3,250.00 | 0 | 2.52 | 104.023 | -0.041 | 0.6 |
| 11-Jun-2020 | 0 1/8% Treasury Gilt 2028 | | 4,036.62 | 0 | 2.06 | 100.103 | 0.111 | 0.7 |
| 10-Jun-2020 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 900.00 | 0 | 2.52 | 155.079 | -2.550 | N/A |
| 03-Jun-2020 | 2¼% Treasury Gilt 2023 | | 3,941.25 | 0 | 2.46 | 107.337 | -0.002 | 0.3 |
| 03-Jun-2020 | 1 5/8% Treasury Gilt 2054 | | 1,500.00 | 0 | 2.34 | 131.353 | 0.612 | 0.2 |
| 02-Jun-2020 | 0 1/8% Treasury Gilt 2026 | | 3,328.75 | 0 | 2.72 | 100.434 | 0.048 | 0.2 |
| 02-Jun-2020 | 0 3/8% Treasury Gilt 2030 | | 3,750.00 | 0 | 2.75 | 101.173 | 0.260 | 0.1 |
| 28-May-2020 | 1¼% Treasury Gilt 2027 | | 2,927.50 | 0 | 2.21 | 108.751 | 0.025 | 0.3 |
| 28-May-2020 | 1¾% Treasury Gilt 2049 | | 2,357.75 | 0 | 2.62 | 130.091 | 0.604 | 0.2 |
| 27-May-2020 | 0 1/8% Treasury Gilt 2023 | | 3,750.00 | 0 | 2.32 | 100.253 | 0.030 | 0.4 |
| 27-May-2020 | 1¾% Treasury Gilt 2057 | | 1,785.50 | 0 | 2.47 | 140.528 | 0.544 | 0.2 |
| 21-May-2020 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,562.50 | 0 | 2.77 | 127.322 | -2.807 | N/A |
| 21-May-2020 | 4¼% Treasury Stock 2032 | | 2,500.00 | 0 | 2.99 | 146.376 | 0.321 | 0.2 |
| 20-May-2020 | 0¾% Treasury Gilt 2023 | | 3,869.62 | 0 | 2.15 | 102.388 | -0.003 | 0.4 |
| 14-May-2020 | 0 5/8% Treasury Gilt 2025 | | 3,250.00 | 0 | 2.55 | 102.973 | 0.037 | 0.4 |
| 14-May-2020 | 1¼ % Treasury Gilt 2041 | | 2,250.00 | 0 | 2.16 | 113.178 | 0.594 | 0.2 |
| 13-May-2020 | 0 1/8% Index-linked Treasury Gilt 2048 | 3 months | 745.85 | 0 | 3.36 | 189.862 | -2.166 | N/A |
| 06-May-2020 | 0 1/8% Treasury Gilt 2023 | | 3,897.96 | 0 | 2.59 | 100.066 | 0.101 | 0.3 |

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|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 06-May-2020 | 1 5/8% Treasury Gilt 2054 | | 1,750.00 | 0 | 2.60 | 135.773 | 0.495 | 0.2 |
| 05-May-2020 | 2% Treasury Gilt 2025 | | 4,062.50 | 0 | 2.88 | 110.577 | 0.017 | 0.2 |
| 05-May-2020 | 1 5/8% Treasury Gilt 2028 | | 3,000.00 | 0 | 2.56 | 112.740 | 0.112 | 0.3 |
| 29-Apr-2020 | 2¾% Treasury Gilt 2024 | | 3,616.38 | 0 | 2.79 | 111.494 | 0.103 | 0.3 |
| 29-Apr-2020 | 1¾% Treasury Gilt 2049 | | 2,152.50 | 0 | 2.33 | 129.950 | 0.612 | 0.1 |
| 28-Apr-2020 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,500.00 | 0 | 3.38 | 124.420 | -2.509 | N/A |
| 28-Apr-2020 | 0 7/8% Treasury Gilt 2029 | | 3,750.00 | 0 | 3.19 | 105.744 | 0.261 | 0.1 |
| 22-Apr-2020 | 1% Treasury Gilt 2024 | | 3,671.48 | 0 | 2.55 | 103.494 | 0.123 | 0.2 |
| 22-Apr-2020 | 1¼% Treasury Gilt 2027 | | 3,141.00 | 0 | 2.37 | 107.850 | 0.160 | 0.3 |
| 21-Apr-2020 | 0 5/8% Treasury Gilt 2025 | | 4,062.50 | 0 | 2.83 | 102.331 | 0.168 | 0.3 |
| 21-Apr-2020 | 1 5/8% Treasury Gilt 2054 | | 1,875.00 | 0 | 2.53 | 132.494 | 0.584 | 0.2 |
| 16-Apr-2020 | 1½% Treasury Gilt 2026 | | 3,648.75 | 0 | 2.38 | 108.628 | 0.117 | 0.4 |
| 16-Apr-2020 | 1¾% Treasury Gilt 2049 | | 2,500.00 | 0 | 2.40 | 128.026 | 0.676 | 0.2 |
| 15-Apr-2020 | 0 7/8% Treasury Gilt 2029 | | 3,676.25 | 0 | 2.94 | 105.686 | 0.269 | 0.3 |
| 15-Apr-2020 | 1¾% Treasury Gilt 2037 | | 2,313.75 | 0 | 2.97 | 118.503 | 0.625 | 0.3 |
| 08-Apr-2020 | 2% Treasury Gilt 2025 | | 2,750.00 | 0 | 2.67 | 110.141 | 0.119 | 0.7 |
| 08-Apr-2020 | 4¾% Treasury Gilt 2030 | | 2,092.50 | 0 | 3.85 | 145.663 | 0.376 | 0.2 |
| 07-Apr-2020 | 0 1/8% Treasury Gilt 2023 | | 4,062.50 | 0 | 3.05 | 99.778 | 0.204 | 0.6 |
| 07-Apr-2020 | 1¾% Treasury Gilt 2057 | | 1,562.50 | 0 | 3.13 | 133.682 | 0.719 | 0.2 |
| 02-Apr-2020 | 1¼ % Treasury Gilt 2041 | | 2,300.00 | 0 | 2.56 | 108.888 | 0.800 | 0.3 |
| 19-Mar-2020 | 0 5/8% Treasury Gilt 2025 | | 3,250.00 | 0 | 1.97 | 99.924 | 0.640 | 1.4 |
| 17-Mar-2020 | 1¾% Treasury Gilt 2049 | | 2,300.00 | 0 | 2.12 | 117.965 | 1.029 | 1.8 |
| 10-Mar-2020 | 4¾% Treasury Gilt 2030 | | 2,587.49 | 0 | 2.23 | 146.908 | 0.307 | 0.6 |
| 05-Mar-2020 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,244.24 | 0 | 2.51 | 127.220 | -2.725 | N/A |
| 04-Mar-2020 | 0 5/8% Treasury Gilt 2025 | | 3,500.00 | 0 | 1.75 | 102.106 | 0.222 | 1.4 |
| 25-Feb-2020 | 0 7/8% Treasury Gilt 2029 | | 3,441.98 | 0 | 2.16 | 103.413 | 0.512 | 0.4 |
| 20-Feb-2020 | 1½% Treasury Gilt 2026 | | 3,269.88 | 0 | 1.74 | 106.732 | 0.435 | 1.0 |
| 04-Feb-2020 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 800.00 | 0 | 2.54 | 149.112 | -2.263 | N/A |
| 28-Jan-2020 | 0 7/8% Treasury Gilt 2029 | | 2,750.00 | 0 | 2.31 | 103.556 | 0.500 | 0.2 |
| 21-Jan-2020 | 1¼ % Treasury Gilt 2041 | | 2,545.87 | 0 | 2.18 | 101.664 | 1.163 | 0.2 |
| 14-Jan-2020 | 0 5/8% Treasury Gilt 2025 | | 3,250.00 | 0 | 2.15 | 100.472 | 0.536 | 0.3 |
| 09-Jan-2020 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,056.04 | 0 | 2.59 | 124.662 | -2.440 | N/A |
| 07-Jan-2020 | 0 7/8% Treasury Gilt 2029 | | 3,162.50 | 0 | 2.49 | 100.758 | 0.794 | 0.2 |
| 17-Dec-2019 | 2% Treasury Gilt 2025 | | 3,162.50 | 0 | 2.39 | 108.088 | 0.561 | 0.2 |
| 11-Dec-2019 | 0 1/8% Index-linked Treasury Gilt 2048 | 3 months | 500.00 | 0 | 2.64 | 173.860 | -1.825 | N/A |
| 05-Dec-2019 | 1¾% Treasury Gilt 2049 | | 2,082.45 | 0 | 2.08 | 111.158 | 1.289 | 0.2 |
| 03-Dec-2019 | 0 7/8% Treasury Gilt 2029 | | 3,162.50 | 0 | 2.23 | 101.305 | 0.738 | 0.3 |
| 26-Nov-2019 | 0 5/8% Treasury Gilt 2025 | | 3,449.92 | 0 | 2.16 | 100.729 | 0.491 | 0.3 |

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|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 14-Nov-2019 | 1¾% Treasury Gilt 2049 | | 2,356.68 | 0 | 1.67 | 112.081 | 1.254 | 1.1 |
| 05-Nov-2019 | 0 7/8% Treasury Gilt 2029 | | 2,820.25 | 0 | 2.58 | 101.345 | 0.735 | 0.3 |
| 29-Oct-2019 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,100.00 | 0 | 2.61 | 125.712 | -2.478 | N/A |
| 22-Oct-2019 | 0 5/8% Treasury Gilt 2025 | | 3,450.00 | 0 | 2.28 | 100.500 | 0.535 | 0.5 |
| 15-Oct-2019 | 0 7/8% Treasury Gilt 2029 | | 3,162.50 | 0 | 1.87 | 102.342 | 0.633 | 0.5 |
| 08-Oct-2019 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 920.00 | 0 | 2.03 | 158.300 | -2.566 | N/A |
| 01-Oct-2019 | 1¾% Treasury Gilt 2037 | | 2,250.00 | 0 | 1.89 | 113.372 | 0.938 | 0.8 |
| 24-Sep-2019 | 0 1/8% Index-linked Treasury Gilt 2048 | 3 months | 575.00 | 0 | 2.19 | 191.950 | -2.154 | N/A |
| 05-Sep-2019 | 0 7/8% Treasury Gilt 2029 | | 2,750.00 | 0 | 1.94 | 103.215 | 0.548 | 0.5 |
| 03-Sep-2019 | 0 5/8% Treasury Gilt 2025 | | 3,000.00 | 0 | 1.84 | 102.288 | 0.225 | 0.8 |
| 20-Aug-2019 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,265.00 | 0 | 2.29 | 132.022 | -2.965 | N/A |
| 13-Aug-2019 | 1¾% Treasury Gilt 2049 | | 2,300.00 | 0 | 2.02 | 114.989 | 1.148 | 0.4 |
| 06-Aug-2019 | 0 5/8% Treasury Gilt 2025 | | 3,000.00 | 0 | 2.14 | 101.488 | 0.367 | 0.7 |
| 23-Jul-2019 | 0 7/8% Treasury Gilt 2029 | | 3,162.50 | 0 | 2.22 | 100.841 | 0.789 | 0.5 |
| 16-Jul-2019 | 1¾% Treasury Gilt 2037 | | 2,250.00 | 0 | 2.18 | 107.671 | 1.275 | 0.2 |
| 02-Jul-2019 | 0 5/8% Treasury Gilt 2025 | | 3,373.10 | 0 | 1.91 | 100.028 | 0.620 | 0.7 |
| 25-Jun-2019 | 1¾% Treasury Gilt 2049 | | 2,250.00 | 0 | 1.79 | 107.925 | 1.421 | 0.6 |
| 18-Jun-2019 | 0 7/8% Treasury Gilt 2029 | | 3,162.50 | 0 | 2.10 | 99.865 | 0.889 | 0.7 |
| 12-Jun-2019 | 0 1/8% Index-linked Treasury Gilt 2048 | 3 months | 700.00 | 0 | 1.81 | 179.800 | -1.908 | N/A |
| 04-Jun-2019 | 1% Treasury Gilt 2024 | | 3,000.00 | 0 | 2.12 | 101.863 | 0.612 | 0.5 |
| 23-May-2019 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,437.50 | 0 | 2.39 | 125.350 | -2.326 | N/A |
| 09-May-2019 | 1% Treasury Gilt 2024 | | 3,000.00 | 0 | 2.40 | 100.732 | 0.849 | 0.6 |
| 16-Apr-2019 | 1¾% Treasury Gilt 2037 | | 2,250.00 | 0 | 2.34 | 101.599 | 1.649 | 0.2 |
| 09-Apr-2019 | 1 5/8% Treasury Gilt 2028 | | 3,135.10 | 0 | 2.28 | 104.652 | 1.109 | 0.3 |
| 02-Apr-2019 | 1% Treasury Gilt 2024 | | 3,450.00 | 0 | 2.44 | 101.248 | 0.748 | 0.2 |
| 26-Mar-2019 | 0 1/8% Index-linked Treasury Gilt 2048 | 3 months | 325.00 | 0 | 2.18 | 183.562 | -1.964 | N/A |
| 14-Mar-2019 | 1¾% Treasury Gilt 2049 | | 1,725.00 | 0 | 2.32 | 100.259 | 1.739 | 0.4 |
| 06-Mar-2019 | 1% Treasury Gilt 2024 | | 3,414.75 | 0 | 1.99 | 100.170 | 0.966 | 0.6 |
| 26-Feb-2019 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,254.57 | 0 | 2.25 | 122.130 | -1.991 | N/A |
| 21-Feb-2019 | 1¾% Treasury Gilt 2057 | | 1,688.50 | 0 | 2.25 | 103.457 | 1.629 | 0.1 |
| 14-Feb-2019 | 1 5/8% Treasury Gilt 2028 | | 2,587.50 | 0 | 2.06 | 104.251 | 1.159 | 0.3 |
| 22-Jan-2019 | 1¾% Treasury Gilt 2037 | | 2,012.50 | 0 | 2.28 | 99.753 | 1.766 | 0.2 |
| 17-Jan-2019 | 1% Treasury Gilt 2024 | | 2,799.40 | 0 | 2.22 | 99.910 | 1.018 | 0.4 |
| 08-Jan-2019 | 1 5/8% Treasury Gilt 2028 | | 2,563.87 | 0 | 2.17 | 103.278 | 1.268 | 0.1 |
| 12-Dec-2018 | 0 1/8% Index-linked Treasury Gilt 2048 | 3 months | 500.00 | 0 | 2.12 | 170.100 | -1.687 | N/A |
| 06-Dec-2018 | 1¾% Treasury Gilt 2049 | | 2,012.50 | 0 | 2.40 | 96.359 | 1.909 | 0.4 |
| 04-Dec-2018 | 1% Treasury Gilt 2024 | | 2,500.00 | 0 | 1.86 | 100.175 | 0.966 | 0.8 |
| 20-Nov-2018 | 0 1/8% Index-Linked Treasury Gilt 2056 | 3 months | 555.07 | 0 | 2.13 | 179.150 | -1.434 | N/A |

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|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 15-Nov-2018 | 1¼% Treasury Gilt 2037 | | 2,300.00 | 0 | 1.75 | 97.358 | 1.918 | 5.1 |
| 06-Nov-2018 | 1 5/8% Treasury Gilt 2028 | | 2,250.00 | 0 | 1.96 | 101.219 | 1.493 | 0.4 |
| 23-Oct-2018 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,100.00 | 0 | 2.19 | 119.737 | -1.716 | N/A |
| 04-Oct-2018 | 1% Treasury Gilt 2024 | | 3,000.00 | 0 | 1.73 | 98.377 | 1.304 | 0.9 |
| 25-Sep-2018 | 0 1/8% Index-linked Treasury Gilt 2048 | 3 months | 872.72 | 0 | 2.06 | 158.320 | -1.432 | N/A |
| 20-Sep-2018 | 1 5/8% Treasury Gilt 2028 | | 2,750.00 | 0 | 1.92 | 100.271 | 1.596 | 0.2 |
| 11-Sep-2018 | 1¼% Treasury Gilt 2049 | | 2,500.00 | 0 | 1.76 | 98.244 | 1.826 | 0.9 |
| 06-Sep-2018 | 1% Treasury Gilt 2024 | | 3,000.00 | 0 | 1.92 | 99.422 | 1.106 | 0.4 |
| 21-Aug-2018 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,100.00 | 0 | 2.29 | 121.002 | -1.790 | N/A |
| 08-Aug-2018 | 1 5/8% Treasury Gilt 2028 | | 2,500.00 | 0 | 2.25 | 101.575 | 1.458 | 0.2 |
| 24-Jul-2018 | 1% Treasury Gilt 2024 | | 2,750.00 | 0 | 2.13 | 99.479 | 1.094 | 0.1 |
| 19-Jul-2018 | 1¼% Treasury Gilt 2057 | | 2,300.00 | 0 | 1.74 | 104.334 | 1.600 | 0.2 |
| 03-Jul-2018 | 1 5/8% Treasury Gilt 2028 | | 2,875.00 | 0 | 2.30 | 101.822 | 1.434 | 0.1 |
| 26-Jun-2018 | 1¼% Treasury Gilt 2037 | | 2,587.50 | 0 | 2.02 | 99.482 | 1.782 | 0.1 |
| 20-Jun-2018 | 0 1/8% Index-linked Treasury Gilt 2028 | 3 months | 1,381.40 | 0 | 2.23 | 120.391 | -1.709 | N/A |
| 06-Jun-2018 | 0¼% Treasury Gilt 2023 | | 2,750.00 | 0 | 1.95 | 98.545 | 1.042 | 0.7 |
| 24-May-2018 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 1,146.87 | 0 | 2.15 | 134.590 | -1.492 | N/A |
| 09-May-2018 | 1 5/8% Treasury Gilt 2028 | | 2,810.08 | 0 | 2.20 | 100.141 | 1.610 | 0.1 |
| 03-May-2018 | 0¼% Treasury Gilt 2023 | | 3,427.03 | 0 | 1.88 | 98.142 | 1.117 | 0.5 |
| 24-Apr-2018 | 0 1/8% Index-linked Treasury Gilt 2048 | 3 months | 750.00 | 0 | 2.16 | 158.473 | -1.414 | N/A |
| 19-Apr-2018 | 1 5/8% Treasury Gilt 2028 | | 2,500.00 | 0 | 2.39 | 100.267 | 1.597 | 0.1 |
| 10-Apr-2018 | 1¼% Treasury Gilt 2057 | | 2,185.16 | 0 | 1.98 | 102.550 | 1.661 | 0.4 |
| 04-Apr-2018 | 0¼% Treasury Gilt 2023 | | 2,750.00 | 0 | 2.19 | 98.234 | 1.094 | 0.1 |
| 27-Mar-2018 | 0 1/8% Index-Linked Treasury Gilt 2056 | 3 months | 675.24 | 0 | 2.04 | 191.208 | -1.579 | N/A |
| 15-Mar-2018 | 1 5/8% Treasury Gilt 2028 | | 2,864.73 | 0 | 2.62 | 100.437 | 1.580 | 0.2 |
| 06-Mar-2018 | 1½% Treasury Gilt 2047 | | 2,250.00 | 0 | 2.10 | 90.235 | 1.937 | 0.2 |
| 01-Mar-2018 | 0¼% Treasury Gilt 2023 | | 2,815.66 | 0 | 2.37 | 98.093 | 1.115 | 0.2 |
| 22-Feb-2018 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 950.00 | 0 | 2.30 | 135.659 | -1.513 | N/A |
| 15-Feb-2018 | 1¼% Treasury Gilt 2057 | | 2,562.68 | 0 | 1.82 | 95.469 | 1.914 | 0.7 |
| 23-Jan-2018 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,000.00 | 0 | 2.82 | 117.115 | -1.812 | N/A |
| 18-Jan-2018 | 0¼% Treasury Gilt 2023 | | 2,500.00 | 0 | 2.07 | 98.699 | 0.993 | 0.2 |
| 11-Jan-2018 | 1¼% Treasury Gilt 2037 | | 2,250.00 | 0 | 2.21 | 99.275 | 1.794 | 0.1 |
| 09-Jan-2018 | 1¼% Treasury Gilt 2027 | | 2,587.50 | 0 | 2.38 | 99.663 | 1.288 | 0.1 |
| 13-Dec-2017 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 800.00 | 0 | 2.34 | 139.650 | -1.650 | N/A |
| 07-Dec-2017 | 1½% Treasury Gilt 2047 | | 2,276.50 | 0 | 1.65 | 93.002 | 1.806 | 1.0 |
| 05-Dec-2017 | 0¼% Treasury Gilt 2023 | | 2,750.00 | 0 | 2.10 | 99.238 | 0.889 | 0.3 |
| 21-Nov-2017 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,000.00 | 0 | 2.99 | 117.912 | -1.853 | N/A |
| 16-Nov-2017 | 1¼% Treasury Gilt 2027 | | 2,722.32 | 0 | 2.32 | 99.187 | 1.340 | 0.2 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 09-Nov-2017 | 0¼% Treasury Gilt 2023 | | 2,750.00 | 0 | 2.53 | 99.550 | 0.831 | 0.2 |
| 24-Oct-2017 | 0 5/8% Index-linked Treasury Gilt 2042 | 3 months | 650.00 | 0 | 2.37 | 166.912 | -1.549 | N/A |
| 19-Oct-2017 | 1¼% Treasury Gilt 2027 | | 2,599.24 | 0 | 2.15 | 99.388 | 1.317 | 0.4 |
| 10-Oct-2017 | 1¼% Treasury Gilt 2037 | | 2,500.00 | 0 | 1.85 | 96.861 | 1.941 | 0.4 |
| 05-Oct-2017 | 0¼% Treasury Gilt 2023 | | 3,162.50 | 0 | 2.36 | 99.120 | 0.906 | 0.2 |
| 27-Sep-2017 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 950.00 | 0 | 2.57 | 137.213 | -1.539 | N/A |
| 19-Sep-2017 | 1½% Treasury Gilt 2047 | | 2,500.00 | 0 | 1.97 | 91.544 | 1.871 | 0.4 |
| 13-Sep-2017 | 1¼% Treasury Gilt 2027 | | 2,500.00 | 0 | 2.25 | 100.827 | 1.161 | 0.2 |
| 23-Aug-2017 | 0¼% Treasury Gilt 2023 | | 3,158.63 | 0 | 2.90 | 100.668 | 0.635 | 0.1 |
| 08-Aug-2017 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,000.00 | 0 | 2.94 | 118.532 | -1.848 | N/A |
| 01-Aug-2017 | 1¼% Treasury Gilt 2027 | | 2,250.00 | 0 | 2.56 | 99.838 | 1.267 | 0.2 |
| 25-Jul-2017 | 1½% Treasury Gilt 2047 | | 2,500.00 | 0 | 2.17 | 92.468 | 1.827 | 0.1 |
| 19-Jul-2017 | 0¼% Treasury Gilt 2023 | | 3,162.50 | 0 | 3.10 | 99.888 | 0.769 | 0.2 |
| 06-Jul-2017 | 1¼% Treasury Gilt 2027 | | 2,867.81 | 0 | 2.28 | 98.746 | 1.384 | 0.2 |
| 27-Jun-2017 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,000.00 | 0 | 3.10 | 120.062 | -1.969 | N/A |
| 22-Jun-2017 | 1½% Treasury Gilt 2047 | | 2,587.50 | 0 | 2.12 | 95.970 | 1.671 | 0.2 |
| 06-Jun-2017 | 0½% Treasury Gilt 2022 | | 2,875.00 | 0 | 2.26 | 100.193 | 0.462 | 0.2 |
| 01-Jun-2017 | 1¼% Treasury Gilt 2027 | | 2,500.00 | 0 | 2.14 | 101.066 | 1.138 | 0.1 |
| 23-May-2017 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 882.30 | 0 | 2.17 | 144.712 | -1.783 | N/A |
| 18-May-2017 | 1¼% Treasury Gilt 2019 | | 2,962.15 | 0 | 2.35 | 103.576 | 0.105 | 0.6 |
| 04-May-2017 | 1¼% Treasury Gilt 2037 | | 2,293.79 | 0 | 2.15 | 99.860 | 1.758 | 0.2 |
| 26-Apr-2017 | 0 1/8% Index-linked Treasury Gilt 2046 | 3 months | 857.79 | 0 | 1.87 | 167.217 | -1.674 | N/A |
| 20-Apr-2017 | 0½% Treasury Gilt 2022 | | 3,162.50 | 0 | 2.15 | 99.869 | 0.525 | 0.3 |
| 12-Apr-2017 | 2½% Treasury Gilt 2065 | | 1,725.00 | 0 | 1.65 | 133.192 | 1.526 | 1.7 |
| 04-Apr-2017 | 1¼% Treasury Gilt 2027 | | 2,867.74 | 0 | 2.02 | 101.172 | 1.129 | 0.1 |
| 28-Mar-2017 | 0½% Treasury Gilt 2022 | | 2,875.00 | 0 | 2.07 | 99.412 | 0.613 | 0.2 |
| 22-Mar-2017 | 1½% Treasury Gilt 2047 | | 2,300.00 | 0 | 1.79 | 93.303 | 1.787 | 0.9 |
| 14-Mar-2017 | 1¼% Treasury Gilt 2027 | | 2,557.92 | 0 | 2.19 | 99.402 | 1.312 | 0.3 |
| 09-Mar-2017 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 833.74 | 0 | 2.95 | 141.610 | -1.653 | N/A |
| 02-Mar-2017 | 0½% Treasury Gilt 2022 | | 2,500.00 | 0 | 2.39 | 99.584 | 0.578 | 0.2 |
| 23-Feb-2017 | 1½% Treasury Gilt 2026 | | 2,300.00 | 0 | 2.34 | 102.844 | 1.180 | 0.3 |
| 15-Feb-2017 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,250.00 | 0 | 1.88 | 119.920 | -1.874 | N/A |
| 09-Feb-2017 | 1½% Treasury Gilt 2047 | | 2,624.29 | 0 | 1.63 | 91.587 | 1.863 | 0.5 |
| 07-Feb-2017 | 1¼% Treasury Gilt 2019 | | 3,004.22 | 0 | 2.21 | 103.867 | 0.170 | 0.5 |
| 31-Jan-2017 | 1½% Treasury Gilt 2026 | | 2,444.05 | 0 | 2.27 | 100.436 | 1.451 | 0.1 |
| 18-Jan-2017 | 0½% Treasury Gilt 2022 | | 2,881.95 | 0 | 2.37 | 98.468 | 0.785 | 0.5 |
| 12-Jan-2017 | 2% Treasury Gilt 2025 | | 2,250.00 | 0 | 2.52 | 106.910 | 1.158 | 0.2 |
| 10-Jan-2017 | 0 1/8% Index-linked Treasury Gilt 2046 | 3 months | 837.80 | 0 | 1.82 | 161.306 | -1.532 | N/A |

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|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 05-Jan-2017 | 1¾% Treasury Gilt 2037 | | 2,329.91 | 0 | 1.69 | 96.273 | 1.970 | 0.8 |
| 14-Dec-2016 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 800.00 | 0 | 2.15 | 138.433 | -1.518 | N/A |
| 07-Dec-2016 | 1½% Treasury Gilt 2047 | | 2,250.00 | 0 | 1.73 | 89.531 | 1.956 | 0.7 |
| 06-Dec-2016 | 1½% Treasury Gilt 2026 | | 2,668.57 | 0 | 1.99 | 100.949 | 1.394 | 0.2 |
| 01-Dec-2016 | 0½% Treasury Gilt 2022 | | 3,122.83 | 0 | 2.05 | 97.975 | 0.869 | 0.4 |
| 22-Nov-2016 | 1½% Treasury Gilt 2026 | | 2,875.00 | 0 | 1.95 | 101.064 | 1.382 | 0.3 |
| 17-Nov-2016 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,100.00 | 0 | 2.09 | 119.560 | -1.789 | N/A |
| 08-Nov-2016 | 1¾% Treasury Gilt 2037 | | 2,711.09 | 0 | 1.64 | 98.946 | 1.811 | 0.7 |
| 01-Nov-2016 | 0½% Treasury Gilt 2022 | | 2,750.00 | 0 | 2.10 | 98.466 | 0.775 | 0.3 |
| 19-Oct-2016 | 1½% Treasury Gilt 2026 | | 2,500.00 | 0 | 2.01 | 103.898 | 1.078 | 0.3 |
| 12-Oct-2016 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 850.00 | 0 | 2.05 | 148.300 | -1.847 | N/A |
| 06-Oct-2016 | 1½% Treasury Gilt 2047 | | 2,000.00 | 0 | 2.24 | 100.289 | 1.488 | 0.2 |
| 04-Oct-2016 | 0½% Treasury Gilt 2022 | | 2,819.68 | 0 | 2.32 | 100.973 | 0.330 | 0.5 |
| 20-Sep-2016 | 1½% Treasury Gilt 2047 | | 2,875.00 | 0 | 1.92 | 99.295 | 1.529 | 1.0 |
| 14-Sep-2016 | 0 1/8% Index-linked Treasury Gilt 2046 | 3 months | 800.00 | 0 | 1.57 | 165.350 | -1.599 | N/A |
| 06-Sep-2016 | 1½% Treasury Gilt 2026 | | 2,875.00 | 0 | 1.73 | 107.771 | 0.685 | 0.7 |
| 01-Sep-2016 | 0½% Treasury Gilt 2022 | | 3,150.89 | 0 | 2.33 | 100.738 | 0.373 | 0.3 |
| 17-Aug-2016 | 4¼% Treasury Gilt 2055 | | 1,250.00 | 0 | 1.70 | 194.677 | 1.214 | 0.7 |
| 11-Aug-2016 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 954.58 | 0 | 1.61 | 145.050 | -1.722 | N/A |
| 02-Aug-2016 | 0½% Treasury Gilt 2022 | | 2,500.00 | 0 | 2.28 | 99.767 | 0.540 | 0.4 |
| 20-Jul-2016 | 4¼% Treasury Gilt 2039 | | 1,500.00 | 0 | 1.50 | 150.104 | 1.639 | 1.9 |
| 13-Jul-2016 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,250.00 | 0 | 2.01 | 117.912 | -1.578 | N/A |
| 07-Jul-2016 | 1½% Treasury Gilt 2026 | | 2,584.32 | 0 | 2.33 | 105.627 | 0.912 | 0.2 |
| 05-Jul-2016 | 1½% Treasury Gilt 2021 | | 2,875.00 | 0 | 1.80 | 105.055 | 0.377 | 0.5 |
| 09-Jun-2016 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 902.67 | 0 | 1.75 | 124.932 | -0.974 | N/A |
| 07-Jun-2016 | 4¼% Treasury Gilt 2046 | | 1,707.20 | 0 | 1.37 | 148.383 | 2.095 | 1.5 |
| 01-Jun-2016 | 1½% Treasury Gilt 2021 | | 3,162.50 | 0 | 1.60 | 102.889 | 0.863 | 0.6 |
| 18-May-2016 | 4¼% Treasury Stock 2036 | | 1,500.00 | 0 | 1.72 | 134.493 | 2.110 | 0.7 |
| 10-May-2016 | 0 1/8% Index-linked Treasury Gilt 2058 | 3 months | 756.14 | 0 | 1.57 | 152.010 | -0.896 | N/A |
| 05-May-2016 | 1½% Treasury Gilt 2026 | | 2,874.98 | 0 | 1.79 | 98.543 | 1.656 | 0.2 |
| 04-May-2016 | 1½% Treasury Gilt 2021 | | 3,162.50 | 0 | 2.11 | 102.672 | 0.919 | 0.3 |
| 20-Apr-2016 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,424.80 | 0 | 2.00 | 111.462 | -0.973 | N/A |
| 13-Apr-2016 | 3½% Treasury Gilt 2045 | | 2,012.50 | 0 | 2.08 | 124.062 | 2.345 | 0.4 |
| 07-Apr-2016 | 1½% Treasury Gilt 2026 | | 2,874.99 | 0 | 1.96 | 99.868 | 1.514 | 0.2 |
| 05-Apr-2016 | 1½% Treasury Gilt 2021 | | 3,162.50 | 0 | 2.01 | 103.282 | 0.801 | 0.3 |
| 10-Mar-2016 | 0 1/8% Index-linked Treasury Gilt 2036 | 3 months | 1,053.15 | 0 | 2.28 | 123.920 | -0.921 | N/A |
| 08-Mar-2016 | 3¾% Treasury Gilt 2052 | | 1,374.97 | 0 | 1.73 | 138.063 | 2.219 | 0.4 |
| 02-Mar-2016 | 1½% Treasury Gilt 2021 | | 3,849.92 | 0 | 1.54 | 103.050 | 0.861 | 1.0 |

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|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 17-Feb-2016 | 1½% Treasury Gilt 2026 | | 2,750.00 | 0 | 1.52 | 99.140 | 1.590 | 0.3 |
| 11-Feb-2016 | 3½% Treasury Gilt 2045 | | 1,649.98 | 0 | 2.08 | 127.524 | 2.208 | 1.0 |
| 09-Feb-2016 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,429.97 | 0 | 1.90 | 110.911 | -0.903 | N/A |
| 20-Jan-2016 | 1½% Treasury Gilt 2021 | | 4,000.00 | 0 | 1.07 | 101.858 | 1.117 | 4.2 |
| 12-Jan-2016 | 0 1/8% Index-linked Treasury Gilt 2046 | 3 months | 989.98 | 0 | 1.73 | 128.481 | -0.718 | N/A |
| 07-Jan-2016 | 4% Treasury Gilt 2060 | | 1,500.00 | 0 | 1.25 | 145.814 | 2.330 | 1.4 |
| 05-Jan-2016 | 2% Treasury Gilt 2025 | | 3,000.00 | 0 | 1.62 | 101.061 | 1.879 | 0.2 |
| 17-Dec-2015 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 700.00 | 0 | 1.86 | 135.550 | -0.721 | N/A |
| 08-Dec-2015 | 3½% Treasury Gilt 2045 | | 2,199.97 | 0 | 1.38 | 120.876 | 2.488 | 0.5 |
| 02-Dec-2015 | 1½% Treasury Gilt 2021 | | 3,750.00 | 0 | 1.37 | 101.206 | 1.257 | 0.4 |
| 18-Nov-2015 | 2% Treasury Gilt 2025 | | 3,347.46 | 0 | 1.49 | 100.553 | 1.938 | 0.2 |
| 12-Nov-2015 | 4¼% Treasury Gilt 2039 | | 1,500.00 | 0 | 1.59 | 127.702 | 2.670 | 0.2 |
| 10-Nov-2015 | 0 1/8% Index-linked Treasury Gilt 2058 | 3 months | 769.88 | 0 | 1.79 | 144.100 | -0.756 | N/A |
| 27-Oct-2015 | 2% Treasury Gilt 2025 | | 3,299.97 | 0 | 1.68 | 101.653 | 1.816 | 0.2 |
| 15-Oct-2015 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,500.00 | 0 | 1.96 | 109.723 | -0.768 | N/A |
| 06-Oct-2015 | 4½% Treasury Gilt 2034 | | 1,500.00 | 0 | 2.02 | 132.552 | 2.357 | 0.2 |
| 01-Oct-2015 | 1½% Treasury Gilt 2021 | | 4,397.65 | 0 | 1.49 | 100.963 | 1.311 | 0.3 |
| 16-Sep-2015 | 2% Treasury Gilt 2025 | | 3,250.00 | 0 | 1.35 | 100.460 | 1.949 | 0.4 |
| 08-Sep-2015 | 3½% Treasury Gilt 2045 | | 2,000.00 | 0 | 1.39 | 121.937 | 2.448 | 0.4 |
| 02-Sep-2015 | 1½% Treasury Gilt 2021 | | 3,750.00 | 0 | 1.45 | 100.199 | 1.462 | 0.3 |
| 20-Aug-2015 | 4¼% Treasury Stock 2036 | | 1,644.10 | 0 | 1.70 | 129.464 | 2.421 | 0.2 |
| 11-Aug-2015 | 0 1/8% Index-linked Treasury Gilt 2058 | 3 months | 681.90 | 0 | 1.61 | 155.250 | -0.929 | N/A |
| 04-Aug-2015 | 2% Treasury Gilt 2025 | | 3,000.00 | 0 | 1.37 | 100.189 | 1.979 | 0.4 |
| 15-Jul-2015 | 0 1/8% Index-linked Treasury Gilt 2026 | 3 months | 1,500.00 | 0 | 1.61 | 108.121 | -0.609 | N/A |
| 07-Jul-2015 | 3½% Treasury Gilt 2045 | | 1,924.97 | 0 | 1.89 | 115.551 | 2.730 | 0.2 |
| 02-Jul-2015 | 2% Treasury Gilt 2020 | | 4,124.57 | 0 | 1.71 | 101.890 | 1.609 | 0.2 |
| 11-Jun-2015 | 3½% Treasury Gilt 2045 | | 2,199.95 | 0 | 1.58 | 112.663 | 2.863 | 0.3 |
| 09-Jun-2015 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 900.00 | 0 | 2.99 | 108.460 | -0.803 | N/A |
| 02-Jun-2015 | 2% Treasury Gilt 2025 | | 3,250.00 | 0 | 1.19 | 99.781 | 2.024 | 0.4 |
| 27-May-2015 | 0 1/8% Index-linked Treasury Gilt 2058 | 3 months | 745.38 | 0 | 2.03 | 146.500 | -0.786 | N/A |
| 21-May-2015 | 4¾% Treasury Gilt 2030 | | 1,750.00 | 0 | 1.37 | 131.232 | 2.341 | 0.2 |
| 14-May-2015 | 2% Treasury Gilt 2020 | | 4,098.81 | 0 | 1.50 | 102.485 | 1.500 | 0.3 |
| 29-Apr-2015 | 2% Treasury Gilt 2025 | | 3,000.00 | 0 | 1.54 | 101.083 | 1.884 | 0.2 |
| 21-Apr-2015 | 3½% Treasury Gilt 2045 | | 1,924.98 | 0 | 1.43 | 124.680 | 2.343 | 0.3 |
| 16-Apr-2015 | 0 5/8% Index-linked Treasury Gilt 2040 | 3 months | 1,283.94 | 0 | 1.38 | 145.002 | -0.967 | N/A |
| 08-Apr-2015 | 2% Treasury Gilt 2020 | | 4,010.00 | 0 | 1.19 | 104.163 | 1.185 | 1.0 |
| 19-Mar-2015 | 2% Treasury Gilt 2025 | | 3,024.87 | 0 | 1.37 | 103.034 | 1.683 | 0.3 |
| 12-Mar-2015 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 933.21 | 0 | 2.00 | 142.660 | -0.622 | N/A |

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|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 10-Mar-2015 | 3½% Treasury Gilt 2068 | | 1,649.99 | 0 | 1.25 | 125.118 | 2.623 | 1.0 |
| 03-Mar-2015 | 2% Treasury Gilt 2020 | | 3,500.00 | 0 | 1.35 | 103.058 | 1.408 | 0.6 |
| 11-Feb-2015 | 3½% Treasury Gilt 2045 | | 1,750.00 | 0 | 1.58 | 124.433 | 2.358 | 0.2 |
| 04-Feb-2015 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,200.00 | 0 | 2.37 | 110.990 | -1.021 | N/A |
| 20-Jan-2015 | 2% Treasury Gilt 2020 | | 3,750.00 | 0 | 1.42 | 104.427 | 1.167 | 0.3 |
| 15-Jan-2015 | 4½% Treasury Gilt 2034 | | 1,889.84 | 0 | 1.50 | 139.102 | 2.067 | 0.4 |
| 07-Jan-2015 | 0 1/8% Index-linked Treasury Gilt 2044 | 3 months | 1,040.78 | 0 | 1.94 | 128.210 | -0.739 | N/A |
| 06-Jan-2015 | 2¾% Treasury Gilt 2024 | | 3,024.94 | 0 | 1.58 | 110.049 | 1.622 | 0.2 |
| 11-Dec-2014 | 0¾% Index-linked Treasury Gilt 2034 | 3 months | 812.37 | 0 | 2.43 | 131.322 | -0.756 | N/A |
| 09-Dec-2014 | 3½% Treasury Gilt 2045 | | 1,924.99 | 0 | 1.84 | 116.507 | 2.696 | 0.1 |
| 02-Dec-2014 | 2% Treasury Gilt 2020 | | 3,750.00 | 0 | 1.50 | 102.902 | 1.462 | 0.3 |
| 20-Nov-2014 | 0 5/8% Index-linked Treasury Gilt 2042 | 3 months | 988.00 | 0 | 2.14 | 133.771 | -0.497 | N/A |
| 13-Nov-2014 | 2¾% Treasury Gilt 2024 | | 3,299.96 | 0 | 1.45 | 104.785 | 2.205 | 0.2 |
| 04-Nov-2014 | 0½% Index-linked Treasury Gilt 2050 | 3 months | 869.93 | 0 | 2.11 | 133.621 | -0.386 | N/A |
| 21-Oct-2014 | 2¾% Treasury Gilt 2024 | | 3,000.00 | 0 | 1.71 | 105.317 | 2.149 | 0.3 |
| 16-Oct-2014 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,400.00 | 0 | 1.95 | 108.130 | -0.707 | N/A |
| 07-Oct-2014 | 3½% Treasury Gilt 2045 | | 2,473.54 | 0 | 1.97 | 109.105 | 3.038 | 0.1 |
| 01-Oct-2014 | 2% Treasury Gilt 2020 | | 4,399.89 | 0 | 1.51 | 100.367 | 1.933 | 0.3 |
| 11-Sep-2014 | 3½% Treasury Gilt 2045 | | 2,199.87 | 0 | 1.99 | 106.406 | 3.170 | 0.2 |
| 09-Sep-2014 | 0¼% Index-linked Treasury Gilt 2052 | 3 months | 854.05 | 0 | 1.96 | 117.350 | -0.195 | N/A |
| 02-Sep-2014 | 2% Treasury Gilt 2020 | | 4,177.52 | 0 | 1.59 | 100.337 | 1.939 | 0.3 |
| 27-Aug-2014 | 0 5/8% Index-linked Treasury Gilt 2040 | 3 months | 968.17 | 0 | 1.86 | 123.850 | -0.275 | N/A |
| 21-Aug-2014 | 2¾% Treasury Gilt 2024 | | 3,568.10 | 0 | 1.69 | 101.629 | 2.565 | 0.3 |
| 12-Aug-2014 | 4¾% Treasury Gilt 2030 | | 2,429.98 | 0 | 1.56 | 123.338 | 2.939 | 0.2 |
| 06-Aug-2014 | 0 1/8% Index-linked Treasury Gilt 2019 | 3 months | 1,539.59 | 0 | 2.44 | 105.380 | -0.867 | N/A |
| 22-Jul-2014 | 2¾% Treasury Gilt 2024 | | 3,567.25 | 0 | 1.84 | 100.436 | 2.700 | 0.2 |
| 17-Jul-2014 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,628.49 | 0 | 2.72 | 103.890 | -0.271 | N/A |
| 08-Jul-2014 | 4% Treasury Gilt 2060 | | 1,924.99 | 0 | 1.83 | 114.681 | 3.367 | 0.2 |
| 01-Jul-2014 | 1¾% Treasury Gilt 2019 | | 4,000.00 | 0 | 1.54 | 98.542 | 2.055 | 0.4 |
| 12-Jun-2014 | 0 1/8% Index-linked Treasury Gilt 2019 | 3 months | 1,469.76 | 0 | 2.78 | 105.830 | -0.918 | N/A |
| 10-Jun-2014 | 2¾% Treasury Gilt 2024 | | 3,250.00 | 0 | 2.04 | 99.383 | 2.820 | 0.1 |
| 03-Jun-2014 | 1¾% Treasury Gilt 2019 | | 4,028.42 | 0 | 1.61 | 99.095 | 1.936 | 0.3 |
| 28-May-2014 | 0¼% Index-linked Treasury Gilt 2052 | 3 months | 1,209.97 | 0 | 2.56 | 112.068 | -0.065 | N/A |
| 15-May-2014 | 4½% Treasury Gilt 2034 | | 2,181.56 | 0 | 2.00 | 118.591 | 3.243 | 0.2 |
| 07-May-2014 | 0 1/8% Index-linked Treasury Gilt 2044 | 3 months | 1,272.96 | 0 | 1.93 | 104.700 | -0.032 | N/A |
| 29-Apr-2014 | 2¾% Treasury Gilt 2024 | | 3,500.00 | 0 | 1.74 | 99.397 | 2.817 | 0.2 |
| 24-Apr-2014 | 1¾% Treasury Gilt 2019 | | 4,000.00 | 0 | 1.77 | 99.000 | 1.951 | 0.3 |
| 08-Apr-2014 | 0¾% Index-linked Treasury Gilt 2034 | 3 months | 1,300.00 | 0 | 1.85 | 114.811 | 0.007 | N/A |

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|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 02-Apr-2014 | 3¼% Treasury Gilt 2044 | | 2,715.76 | 0 | 1.84 | 94.892 | 3.528 | 0.2 |
| 27-Mar-2014 | 0¼% Index-linked Treasury Gilt 2052 | 3 months | 900.00 | 0 | 1.70 | 110.83 | -0.033 | N/A |
| 13-Mar-2014 | 0 1/8% Index-linked Treasury Gilt 2019 | 3 months | 1,592.71 | 0 | 2.47 | 106.17 | -0.928 | N/A |
| 11-Mar-2014 | 2¼% Treasury Gilt 2024 | | 3,282.77 | 0 | 2.24 | 98.40 | 2.928 | 0.1 |
| 04-Mar-2014 | 1¼% Treasury Gilt 2019 | | 4,303.21 | 0 | 1.68 | 99.27 | 1.893 | 0.4 |
| 20-Feb-2014 | 2¼% Treasury Gilt 2023 | | 3,000.00 | 0 | 1.82 | 95.99 | 2.730 | 0.2 |
| 13-Feb-2014 | 3¼% Treasury Gilt 2052 | | 1,912.92 | 0 | 1.57 | 104.67 | 3.527 | 0.2 |
| 11-Feb-2014 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,300.00 | 0 | 2.49 | 102.35 | -0.106 | N/A |
| 04-Feb-2014 | 1¼% Treasury Gilt 2019 | | 4,177.45 | 0 | 1.58 | 99.17 | 1.911 | 0.4 |
| 23-Jan-2014 | 2¼% Treasury Gilt 2023 | | 3,574.74 | 0 | 1.67 | 94.82 | 2.870 | 0.2 |
| 16-Jan-2014 | 3¼% Treasury Gilt 2044 | | 2,199.07 | 0 | 1.88 | 93.79 | 3.590 | 0.2 |
| 07-Jan-2014 | 0 1/8% Index-linked Treasury Gilt 2029 | 3 months | 1,475.48 | 0 | 2.12 | 99.33 | 0.170 | N/A |
| 12-Dec-2013 | 1¼% Treasury Gilt 2019 | | 4,552.35 | 0 | 2.04 | 98.71 | 1.994 | 0.4 |
| 10-Dec-2013 | 0¼% Index-linked Treasury Gilt 2047 | 3 months | 1,000.00 | 0 | 1.72 | 123.99 | 0.039 | N/A |
| 28-Nov-2013 | 3¼% Treasury Gilt 2044 | | 2,749.87 | 0 | 1.67 | 93.43 | 3.609 | 0.2 |
| 21-Nov-2013 | 1¼% Treasury Gilt 2019 | | 4,750.00 | 0 | 1.41 | 99.17 | 1.905 | 0.6 |
| 19-Nov-2013 | 2¼% Treasury Gilt 2023 | | 4,124.49 | 0 | 1.80 | 95.88 | 2.732 | 0.2 |
| 14-Nov-2013 | 4¼% Treasury Stock 2036 | | 2,474.96 | 0 | 1.38 | 111.63 | 3.495 | 0.4 |
| 05-Nov-2013 | 0¼% Index-linked Treasury Gilt 2052 | 3 months | 1,252.00 | 0 | 1.96 | 108.30 | 0.032 | N/A |
| 17-Oct-2013 | 1¼% Treasury Gilt 2018 | | 5,224.87 | 0 | 1.64 | 98.48 | 1.583 | 0.4 |
| 08-Oct-2013 | 0 1/8% Index-linked Treasury Gilt 2019 | 3 months | 1,786.25 | 0 | 2.77 | 107.53 | -1.063 | N/A |
| 03-Oct-2013 | 2¼% Treasury Gilt 2023 | | 4,399.53 | 0 | 1.84 | 95.75 | 2.742 | 0.2 |
| 19-Sep-2013 | 1¼% Treasury Gilt 2018 | | 5,083.73 | 0 | 1.59 | 98.14 | 1.652 | 0.2 |
| 12-Sep-2013 | 2¼% Treasury Gilt 2023 | | 4,124.60 | 0 | 1.59 | 93.77 | 2.976 | 0.4 |
| 10-Sep-2013 | 3¼% Treasury Gilt 2044 | | 3,017.84 | 0 | 1.46 | 91.09 | 3.743 | 0.4 |
| 03-Sep-2013 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,627.14 | 0 | 1.87 | 103.02 | -0.159 | N/A |
| 20-Aug-2013 | 0 1/8% Index-linked Treasury Gilt 2019 | 3 months | 1,794.59 | 0 | 1.83 | 106.52 | -0.887 | N/A |
| 15-Aug-2013 | 4½% Treasury Gilt 2034 | | 2,250.00 | 0 | 1.48 | 114.48 | 3.520 | 0.7 |
| 08-Aug-2013 | 0¼% Index-linked Treasury Gilt 2034 | 3 months | 1,408.09 | 0 | 1.85 | 113.70 | 0.080 | N/A |
| 06-Aug-2013 | 1¼% Treasury Gilt 2018 | | 4,931.47 | 0 | 1.37 | 99.26 | 1.405 | 0.8 |
| 11-Jul-2013 | 3¼% Treasury Gilt 2044 | | 2,575.02 | 0 | 1.65 | 94.39 | 3.553 | 0.4 |
| 09-Jul-2013 | 0 1/8% Index-linked Treasury Gilt 2029 | 3 months | 1,487.17 | 0 | 1.80 | 102.64 | -0.043 | N/A |
| 02-Jul-2013 | 2¼% Treasury Gilt 2023 | | 3,849.78 | 0 | 1.76 | 97.03 | 2.584 | 0.2 |
| 20-Jun-2013 | 1¼% Treasury Gilt 2018 | | 4,750.00 | 0 | 1.33 | 99.16 | 1.422 | 1.6 |
| 13-Jun-2013 | 4¼% Treasury Stock 2032 | | 2,250.00 | 0 | 1.45 | 117.93 | 3.004 | 0.4 |
| 11-Jun-2013 | 2¼% Treasury Gilt 2023 | | 3,750.00 | 0 | 1.52 | 98.96 | 2.365 | 0.4 |
| 04-Jun-2013 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,681.68 | 0 | 1.95 | 109.95 | -0.758 | N/A |
| 16-May-2013 | 3¼% Treasury Gilt 2044 | | 2,749.96 | 0 | 2.00 | 99.18 | 3.293 | 0.2 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 14-May-2013 | 1¼% Treasury Gilt 2018 | | 5,224.82 | 0 | 1.78 | 101.43 | 0.967 | 0.4 |
| 08-May-2013 | 0 1/8% Index-linked Treasury Gilt 2044 | 3 months | 1,171.82 | 0 | 1.84 | 111.51 | -0.234 | N/A |
| 24-Apr-2013 | 0 1/8% Index-linked Treasury Gilt 2029 | 3 months | 1,384.61 | 0 | 1.51 | 112.75 | -0.635 | N/A |
| 18-Apr-2013 | 3¼% Treasury Gilt 2044 | | 2,435.16 | 0 | 1.69 | 102.53 | 3.121 | 0.3 |
| 11-Apr-2013 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,623.74 | 0 | 1.86 | 116.33 | -1.262 | N/A |
| 09-Apr-2013 | 1¼% Treasury Gilt 2022 | | 3,572.43 | 0 | 1.68 | 100.14 | 1.734 | 0.2 |
| 21-Mar-2013 | 0 1/8% Index-linked Treasury Gilt 2044 | 3 months | 989.97 | 0 | 2.02 | 104.93 | -0.033 | N/A |
| 13-Mar-2013 | 3¼% Treasury Gilt 2052 | | 1,518.87 | 0 | 1.64 | 106.80 | 3.434 | 0.3 |
| 05-Mar-2013 | 1¼% Treasury Gilt 2018 | | 4,399.54 | 0 | 2.17 | 101.09 | 1.041 | 0.4 |
| 21-Feb-2013 | 1¼% Treasury Gilt 2022 | | 2,474.58 | 0 | 2.25 | 96.59 | 2.147 | 0.1 |
| 14-Feb-2013 | 1¼% Treasury Gilt 2018 | | 4,399.92 | 0 | 1.83 | 99.86 | 1.277 | 0.2 |
| 05-Feb-2013 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,103.54 | 0 | 1.97 | 111.33 | -0.844 | N/A |
| 22-Jan-2013 | 4% Treasury Gilt 2022 | | 1,924.74 | 0 | 2.91 | 117.53 | 1.897 | 0.1 |
| 17-Jan-2013 | 0 1/8% Index-linked Treasury Gilt 2029 | 3 months | 1,000.00 | 0 | 2.02 | 108.20 | -0.367 | N/A |
| 08-Jan-2013 | 4¼% Treasury Gilt 2030 | | 1,649.15 | 0 | 1.83 | 127.54 | 2.786 | 0.2 |
| 03-Jan-2013 | 1% Treasury Gilt 2017 | | 3,750.00 | 0 | 2.11 | 100.19 | 0.958 | 0.4 |
| 13-Dec-2012 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,130.18 | 0 | 2.37 | 108.26 | -0.583 | N/A |
| 11-Dec-2012 | 1¼% Treasury Gilt 2022 | | 3,529.52 | 0 | 1.69 | 99.53 | 1.803 | 0.3 |
| 20-Nov-2012 | 1% Treasury Gilt 2017 | | 4,500.00 | 0 | 1.59 | 101.00 | 0.787 | 0.6 |
| 15-Nov-2012 | 3¼% Treasury Gilt 2052 | | 2,198.90 | 0 | 1.72 | 111.84 | 3.219 | 0.3 |
| 06-Nov-2012 | 1¼% Treasury Gilt 2022 | | 3,574.94 | 0 | 1.93 | 99.42 | 1.815 | 0.3 |
| 01-Nov-2012 | 0¼% Index-linked Treasury Gilt 2047 | 3 months | 900.00 | 0 | 1.75 | 115.17 | 0.294 | N/A |
| 18-Oct-2012 | 4½% Treasury Gilt 2019 | | 4,057.75 | 0 | 1.50 | 120.71 | 1.128 | 0.4 |
| 11-Oct-2012 | 0 1/8% Index-linked Treasury Gilt 2024 | 3 months | 1,649.10 | 0 | 2.56 | 106.65 | -0.441 | N/A |
| 09-Oct-2012 | 4¼% Treasury Stock 2032 | | 1,762.90 | 0 | 2.12 | 124.19 | 2.661 | 0.3 |
| 02-Oct-2012 | 1¼% Treasury Gilt 2022 | | 3,849.29 | 0 | 1.87 | 99.87 | 1.764 | 0.1 |
| 20-Sep-2012 | 1% Treasury Gilt 2017 | | 4,927.16 | 0 | 1.51 | 100.96 | 0.802 | 0.6 |
| 13-Sep-2012 | 1¼% Treasury Gilt 2022 | | 3,831.19 | 0 | 1.82 | 99.32 | 1.825 | 0.2 |
| 11-Sep-2012 | 0¼% Index-linked Treasury Gilt 2034 | 3 months | 1,345.54 | 0 | 1.55 | 113.25 | 0.126 | N/A |
| 05-Sep-2012 | 4½% Treasury Gilt 2042 | | 1,750.00 | 0 | 1.52 | 130.85 | 2.951 | 0.4 |
| 23-Aug-2012 | 5% Treasury Gilt 2018 | | 4,065.11 | 0 | 1.43 | 122.73 | 0.796 | 0.3 |
| 21-Aug-2012 | 0 1/8% Index-linked Treasury Gilt 2029 | 3 months | 1,297.30 | 0 | 1.84 | 102.50 | -0.025 | N/A |
| 16-Aug-2012 | 4½% Treasury Gilt 2034 | | 1,649.18 | 0 | 1.98 | 128.10 | 2.786 | 0.3 |
| 19-Jul-2012 | 3¼% Treasury Gilt 2052 | | 1,750.00 | 0 | 1.67 | 115.99 | 3.055 | 0.2 |
| 12-Jul-2012 | 1¼% Treasury Gilt 2022 | | 3,849.80 | 0 | 2.20 | 100.29 | 1.719 | 0.3 |
| 10-Jul-2012 | 0½% Index-linked Treasury Gilt 2050 | 3 months | 932.07 | 0 | 2.08 | 114.41 | 0.110 | N/A |
| 04-Jul-2012 | 1% Treasury Gilt 2017 | | 4,594.98 | 0 | 1.51 | 100.29 | 0.942 | 0.6 |
| 03-Jul-2012 | 4¼% Treasury Gilt 2030 | | 1,919.06 | 0 | 2.06 | 131.56 | 2.586 | 0.2 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 26-Jun-2012 | 0 1/8% Index-linked Treasury Gilt 2029 | 3 months | 1,366.10 | 0 | 1.83 | 103.93 | -0.108 | N/A |
| 21-Jun-2012 | 1 3/4% Treasury Gilt 2022 | | 3,574.98 | 0 | 1.63 | 98.43 | 1.920 | 0.5 |
| 14-Jun-2012 | 4% Treasury Gilt 2060 | | 1,649.81 | 0 | 1.81 | 117.33 | 3.278 | 0.7 |
| 12-Jun-2012 | 1% Treasury Gilt 2017 | | 4,750.00 | 0 | 1.28 | 100.37 | 0.927 | 1.2 |
| 15-May-2012 | 5% Treasury Stock 2025 | | 2,907.51 | 0 | 2.09 | 130.44 | 2.251 | 0.2 |
| 09-May-2012 | 4 1/2% Treasury Gilt 2042 | | 2,199.85 | 0 | 2.22 | 124.68 | 3.224 | 0.4 |
| 03-May-2012 | 0 3/4% Index-linked Treasury Gilt 2034 | 3 months | 1,200.30 | 0 | 1.93 | 115.26 | 0.049 | N/A |
| 01-May-2012 | 4 1/2% Treasury Gilt 2019 | | 4,124.93 | 0 | 1.79 | 119.49 | 1.495 | 0.4 |
| 19-Apr-2012 | 0 1/8% Index-linked Treasury Gilt 2029 | 3 months | 1,475.36 | 0 | 1.70 | 102.89 | -0.045 | N/A |
| 12-Apr-2012 | 4 1/4% Treasury Stock 2032 | | 2,000.00 | 0 | 1.39 | 118.55 | 3.015 | 0.9 |
| 11-Apr-2012 | 1% Treasury Gilt 2017 | | 4,500.00 | 0 | 1.37 | 99.23 | 1.147 | 0.8 |
| 03-Apr-2012 | 4% Treasury Gilt 2022 | | 3,574.82 | 0 | 1.92 | 115.76 | 2.222 | 0.2 |
| 22-Mar-2012 | 0 5/8% Index-linked Treasury Gilt 2042 | 3 months | 900.00 | 0 | 1.73 | 117.15 | 0.060 | N/A |
| 15-Mar-2012 | 4 1/2% Treasury Gilt 2042 | | 2,198.88 | 0 | 1.71 | 120.20 | 3.431 | 0.2 |
| 07-Mar-2012 | 1% Treasury Gilt 2017 | | 4,000.00 | 0 | 1.95 | 98.95 | 1.198 | 0.4 |
| 06-Mar-2012 | 0 3/4% Index-linked Treasury Gilt 2034 | 3 months | 1,010.06 | 0 | 1.93 | 115.48 | 0.044 | N/A |
| 01-Mar-2012 | 4% Treasury Gilt 2022 | | 2,750.00 | 0 | 2.07 | 116.28 | 2.181 | 0.3 |
| 16-Feb-2012 | 4 1/2% Treasury Gilt 2034 | | 1,750.00 | 0 | 1.62 | 122.19 | 3.122 | 0.9 |
| 07-Feb-2012 | 1 3/4% Treasury Gilt 2017 | | 4,000.00 | 0 | 1.82 | 103.02 | 1.121 | 0.4 |
| 02-Feb-2012 | 0 1/8% Index-linked Treasury Gilt 2029 | 3 months | 1,250.00 | 0 | 2.27 | 105.46 | -0.188 | N/A |
| 01-Feb-2012 | 5% Treasury Stock 2025 | | 2,749.95 | 0 | 1.88 | 129.64 | 2.356 | 0.4 |
| 19-Jan-2012 | 4% Treasury Gilt 2016 | | 4,128.20 | 0 | 2.02 | 114.06 | 0.893 | 0.2 |
| 11-Jan-2012 | 3 3/4% Treasury Gilt 2021 | | 3,282.57 | 0 | 2.15 | 114.49 | 2.085 | 0.2 |
| 10-Jan-2012 | 0 3/4% Index-linked Treasury Gilt 2047 | 3 months | 740.79 | 0 | 1.92 | 131.71 | -0.116 | N/A |
| 04-Jan-2012 | 1 3/4% Treasury Gilt 2017 | | 4,124.64 | 0 | 2.02 | 103.17 | 1.102 | 0.4 |
| 15-Dec-2011 | 1 3/4% Treasury Gilt 2017 | | 4,000.00 | 0 | 1.27 | 103.09 | 1.125 | 1.8 |
| 14-Dec-2011 | 4% Treasury Gilt 2022 | | 3,299.93 | 0 | 1.77 | 116.30 | 2.210 | 0.4 |
| 07-Dec-2011 | 1 1/4% Index-linked Treasury Gilt 2032 | 3 months | 951.67 | 0 | 2.03 | 126.10 | 0.004 | N/A |
| 06-Dec-2011 | 4 1/4% Treasury Gilt 2040 | | 1,924.94 | 0 | 1.98 | 117.92 | 3.287 | 0.5 |
| 01-Dec-2011 | 3 3/4% Treasury Gilt 2021 | | 3,298.40 | 0 | 1.61 | 111.85 | 2.382 | 0.9 |
| 17-Nov-2011 | 5% Treasury Gilt 2018 | | 4,000.00 | 0 | 1.92 | 121.41 | 1.434 | 0.7 |
| 08-Nov-2011 | 0 5/8% Index-linked Treasury Gilt 2040 | 3 months | 989.91 | 0 | 2.61 | 110.65 | 0.237 | N/A |
| 03-Nov-2011 | 4 1/4% Treasury Stock 2032 | | 2,000.00 | 0 | 1.63 | 117.27 | 3.108 | 0.8 |
| 20-Oct-2011 | 1 3/4% Treasury Gilt 2017 | | 4,884.60 | 0 | 1.66 | 101.02 | 1.547 | 1.4 |
| 13-Oct-2011 | 4 1/4% Treasury Gilt 2039 | | 2,198.92 | 0 | 2.26 | 112.98 | 3.516 | 0.4 |
| 11-Oct-2011 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 935.87 | 0 | 1.36 | 119.75 | 0.334 | N/A |
| 04-Oct-2011 | 3 3/4% Treasury Gilt 2021 | | 3,574.97 | 0 | 1.76 | 113.37 | 2.240 | 0.7 |
| 22-Sep-2011 | 1 3/4% Treasury Gilt 2017 | | 4,888.73 | 0 | 1.29 | 101.82 | 1.394 | 1.7 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 15-Sep-2011 | 0¼% Index-linked Treasury Gilt 2047 | 3 months | 900.00 | 0 | 1.49 | 112.23 | 0.387 | N/A |
| 01-Sep-2011 | 3¼% Treasury Gilt 2021 | | 3,000.00 | 0 | 1.99 | 108.59 | 2.762 | 1.0 |
| 23-Aug-2011 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,071.27 | 0 | 2.05 | 121.90 | -0.065 | N/A |
| 18-Aug-2011 | 1¼% Treasury Gilt 2017 | | 4,730.20 | 0 | 1.35 | 101.26 | 1.507 | 1.1 |
| 11-Aug-2011 | 0 5/8% Index-linked Treasury Gilt 2042 | 3 months | 905.72 | 0 | 1.85 | 102.83 | 0.527 | N/A |
| 02-Aug-2011 | 4½% Treasury Gilt 2034 | | 2,000.00 | 0 | 2.23 | 108.20 | 3.955 | 0.3 |
| 19-Jul-2011 | 2% Treasury Gilt 2016 | | 5,100.64 | 0 | 1.48 | 100.91 | 1.789 | 0.5 |
| 14-Jul-2011 | 4¼% Treasury Gilt 2040 | | 2,179.70 | 0 | 1.95 | 101.25 | 4.176 | 0.2 |
| 06-Jul-2011 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,100.00 | 0 | 1.64 | 109.91 | 0.613 | N/A |
| 05-Jul-2011 | 3¼% Treasury Gilt 2021 | | 3,572.95 | 0 | 2.16 | 102.03 | 3.511 | 0.2 |
| 21-Jun-2011 | 2% Treasury Gilt 2016 | | 4,750.00 | 0 | 1.56 | 100.16 | 1.963 | 0.5 |
| 15-Jun-2011 | 4¼% Treasury Gilt 2027 | | 2,474.95 | 0 | 1.85 | 103.00 | 4.000 | 0.3 |
| 07-Jun-2011 | 0 5/8% Index-linked Treasury Gilt 2040 | 3 months | 1,000.00 | 0 | 2.33 | 101.00 | 0.587 | N/A |
| 02-Jun-2011 | 3¼% Treasury Gilt 2021 | | 3,603.79 | 0 | 1.60 | 102.88 | 3.415 | 0.5 |
| 19-May-2011 | 2¼% Treasury Gilt 2014 | | 5,000.00 | 0 | 1.67 | 102.17 | 1.456 | 0.7 |
| 12-May-2011 | 4¼% Treasury Gilt 2040 | | 2,191.79 | 0 | 1.54 | 100.75 | 4.205 | 0.3 |
| 10-May-2011 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,305.08 | 0 | 2.05 | 115.46 | 0.494 | N/A |
| 04-May-2011 | 5% Treasury Stock 2025 | | 3,250.00 | 0 | 1.25 | 112.41 | 3.835 | 1.4 |
| 19-Apr-2011 | 0½% Index-linked Treasury Gilt 2050 | 3 months | 971.80 | 0 | 1.97 | 95.03 | 0.645 | N/A |
| 14-Apr-2011 | 4¼% Treasury Gilt 2040 | | 2,000.00 | 0 | 1.68 | 98.79 | 4.323 | 0.4 |
| 13-Apr-2011 | 2% Treasury Gilt 2016 | | 5,000.00 | 0 | 1.82 | 97.33 | 2.598 | 0.5 |
| 06-Apr-2011 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 1,000.00 | 0 | 2.03 | 110.03 | 0.711 | N/A |
| 05-Apr-2011 | 3¼% Treasury Gilt 2021 | | 3,807.11 | 0 | 1.72 | 98.91 | 3.878 | 0.2 |
| 17-Mar-2011 | 3¼% Treasury Gilt 2021 | | 2,750.00 | 0 | 2.01 | 100.80 | 3.657 | 0.3 |
| 08-Mar-2011 | 0 5/8% Index-linked Treasury Gilt 2042 | 3 months | 873.97 | 0 | 2.80 | 97.50 | 0.713 | N/A |
| 03-Mar-2011 | 4¼% Treasury Gilt 2055 | | 2,474.90 | 0 | 1.72 | 98.27 | 4.338 | 0.3 |
| 01-Mar-2011 | 2% Treasury Gilt 2016 | | 4,343.92 | 0 | 1.79 | 97.00 | 2.658 | 0.4 |
| 17-Feb-2011 | 3¼% Treasury Gilt 2020 | | 3,024.67 | 0 | 2.06 | 98.90 | 3.889 | 0.3 |
| 08-Feb-2011 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,054.97 | 0 | 1.86 | 111.77 | 0.825 | N/A |
| 03-Feb-2011 | 4¼% Treasury Gilt 2040 | | 2,161.21 | 0 | 1.87 | 95.57 | 4.522 | 0.3 |
| 01-Feb-2011 | 2% Treasury Gilt 2016 | | 3,750.00 | 0 | 1.93 | 96.76 | 2.701 | 0.2 |
| 19-Jan-2011 | 4¼% Treasury Stock 2036 | | 2,474.61 | 0 | 2.11 | 96.57 | 4.478 | 0.3 |
| 11-Jan-2011 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 900.00 | 0 | 1.97 | 110.10 | 0.748 | N/A |
| 06-Jan-2011 | 3¼% Treasury Gilt 2020 | | 3,023.39 | 0 | 2.00 | 100.47 | 3.691 | 0.2 |
| 16-Dec-2010 | 0 5/8% Index-linked Treasury Gilt 2042 | 3 months | 883.32 | 0 | 1.93 | 96.10 | 0.763 | N/A |
| 15-Dec-2010 | 2% Treasury Gilt 2016 | | 3,849.98 | 0 | 1.93 | 97.32 | 2.564 | 0.6 |
| 07-Dec-2010 | 4¼% Treasury Gilt 2049 | | 2,197.27 | 0 | 1.82 | 97.59 | 4.379 | 0.3 |
| 18-Nov-2010 | 3¼% Treasury Gilt 2020 | | 3,250.00 | 0 | 1.77 | 102.47 | 3.450 | 0.2 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 11-Nov-2010 | 4½% Treasury Gilt 2034 | | 2,060.95 | 0 | 1.53 | 104.57 | 4.194 | 0.4 |
| 09-Nov-2010 | 1¼% Index-linked Treasury Gilt 2055 | 3 months | 769.97 | 0 | 2.11 | 124.77 | 0.619 | N/A |
| 02-Nov-2010 | 2% Treasury Gilt 2016 | | 4,399.74 | 0 | 2.00 | 100.21 | 1.958 | 0.4 |
| 21-Oct-2010 | 3¼% Treasury Gilt 2020 | | 3,256.62 | 0 | 2.01 | 105.88 | 3.055 | 0.2 |
| 19-Oct-2010 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,250.00 | 0 | 1.59 | 111.02 | 0.710 | N/A |
| 14-Oct-2010 | 4¼% Treasury Stock 2015 | | 4,102.48 | 0 | 1.97 | 114.33 | 1.687 | 0.4 |
| 05-Oct-2010 | 0 5/8% Index-linked Treasury Gilt 2042 | 3 months | 925.00 | 0 | 1.96 | 100.52 | 0.607 | N/A |
| 16-Sep-2010 | 3¼% Treasury Gilt 2020 | | 3,296.36 | 0 | 1.68 | 104.53 | 3.215 | 0.5 |
| 15-Sep-2010 | 4¼% Treasury Gilt 2030 | | 2,000.00 | 0 | 1.49 | 111.00 | 3.954 | 0.7 |
| 07-Sep-2010 | 0¼% Index-linked Treasury Gilt 2047 | 3 months | 876.71 | 0 | 2.04 | 106.03 | 0.570 | N/A |
| 02-Sep-2010 | 5% Treasury Stock 2014 | | 4,122.57 | 0 | 1.69 | 113.40 | 1.542 | 0.7 |
| 19-Aug-2010 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,000.00 | 0 | 1.94 | 106.08 | 0.870 | N/A |
| 12-Aug-2010 | 4% Treasury Gilt 2022 | | 3,299.92 | 0 | 1.72 | 104.87 | 3.485 | 0.4 |
| 10-Aug-2010 | 4½% Treasury Gilt 2034 | | 1,750.00 | 0 | 1.56 | 104.51 | 4.200 | 0.3 |
| 03-Aug-2010 | 2¼% Treasury Gilt 2015 | | 4,124.92 | 0 | 1.99 | 102.93 | 2.060 | 0.7 |
| 20-Jul-2010 | 4% Treasury Gilt 2016 | | 3,750.00 | 0 | 1.38 | 108.34 | 2.523 | 1.0 |
| 15-Jul-2010 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,244.31 | 0 | 1.76 | 110.79 | 0.947 | N/A |
| 14-Jul-2010 | 4¼% Treasury Gilt 2046 | | 2,415.74 | 0 | 1.63 | 101.52 | 4.168 | 0.4 |
| 06-Jul-2010 | 3¼% Treasury Gilt 2020 | | 3,566.11 | 0 | 2.45 | 102.41 | 3.467 | 0.2 |
| 01-Jul-2010 | 0¼% Index-linked Treasury Gilt 2047 | 3 months | 879.85 | 0 | 2.40 | 102.78 | 0.666 | N/A |
| 17-Jun-2010 | 5% Treasury Stock 2014 | | 4,399.53 | 0 | 2.28 | 111.94 | 2.032 | 0.2 |
| 09-Jun-2010 | 3¼% Treasury Gilt 2020 | | 3,750.00 | 0 | 1.86 | 101.00 | 3.633 | 0.2 |
| 08-Jun-2010 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,100.00 | 0 | 1.63 | 105.00 | 0.939 | N/A |
| 03-Jun-2010 | 4½% Treasury Gilt 2034 | | 2,175.56 | 0 | 1.87 | 102.57 | 4.327 | 0.1 |
| 02-Jun-2010 | 2¼% Treasury Gilt 2015 | | 4,674.49 | 0 | 2.34 | 102.08 | 2.274 | 0.7 |
| 20-May-2010 | 4¼% Treasury Stock 2020 | | 3,574.78 | 0 | 1.76 | 108.74 | 3.679 | 0.2 |
| 13-May-2010 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,146.37 | 0 | 2.49 | 113.23 | 0.765 | N/A |
| 11-May-2010 | 4¼% Treasury Gilt 2027 | | 2,474.97 | 0 | 2.47 | 97.31 | 4.472 | 0.5 |
| 28-Apr-2010 | 4½% Treasury Gilt 2013 | | 4,500.00 | 0 | 2.02 | 107.49 | 1.797 | 0.7 |
| 27-Apr-2010 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,099.98 | 0 | 2.14 | 106.23 | 0.943 | N/A |
| 22-Apr-2010 | 4¼% Treasury Stock 2020 | | 4,124.80 | 0 | 1.90 | 105.41 | 4.078 | 0.2 |
| 15-Apr-2010 | 0 5/8% Index-linked Treasury Gilt 2042 | 3 months | 900.00 | 0 | 1.66 | 98.13 | 0.689 | N/A |
| 13-Apr-2010 | 4¼% Treasury Gilt 2039 | | 2,474.94 | 0 | 2.00 | 94.39 | 4.600 | 0.3 |
| 07-Apr-2010 | 4¼% Treasury Stock 2015 | | 4,579.98 | 0 | 1.88 | 109.15 | 2.910 | 0.6 |
| 18-Mar-2010 | 4¼% Treasury Stock 2020 | | 3,574.93 | 0 | 2.13 | 106.19 | 3.991 | 0.2 |
| 11-Mar-2010 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 900.00 | 0 | 1.83 | 106.05 | 0.953 | N/A |
| 09-Mar-2010 | 4% Treasury Gilt 2022 | | 3,296.48 | 0 | 2.01 | 96.91 | 4.333 | 0.2 |
| 03-Mar-2010 | 2¼% Treasury Gilt 2015 | | 4,320.92 | 0 | 2.33 | 99.79 | 2.796 | 0.4 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 02-Mar-2010 | 4¼% Treasury Gilt 2039 | | 2,169.35 | 0 | 1.92 | 94.54 | 4.590 | 0.3 |
| 24-Feb-2010 | 3¾% Treasury Gilt 2019 | | 3,299.57 | 0 | 2.25 | 97.05 | 4.128 | 0.3 |
| 11-Feb-2010 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 900.00 | 0 | 2.42 | 108.05 | 1.194 | N/A |
| 09-Feb-2010 | 4½% Treasury Gilt 2034 | | 2,159.24 | 0 | 2.08 | 100.02 | 4.498 | 0.3 |
| 03-Feb-2010 | 5% Treasury Gilt 2018 | | 3,000.00 | 0 | 1.99 | 109.06 | 3.693 | 0.3 |
| 02-Feb-2010 | 5¼% Treasury Gilt 2012 | | 4,029.70 | 0 | 3.12 | 108.20 | 1.663 | 0.8 |
| 21-Jan-2010 | 3¾% Treasury Gilt 2019 | | 3,574.69 | 0 | 2.38 | 97.30 | 4.092 | 0.3 |
| 13-Jan-2010 | 4¼% Treasury Gilt 2049 | | 2,425.40 | 0 | 1.81 | 98.22 | 4.344 | 0.4 |
| 06-Jan-2010 | 2¾% Treasury Gilt 2015 | | 4,399.31 | 0 | 2.68 | 98.47 | 3.080 | 0.2 |
| 17-Dec-2009 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 906.22 | 0 | 1.59 | 107.40 | 0.806 | N/A |
| 08-Dec-2009 | 3¾% Treasury Gilt 2019 | | 4,118.78 | 0 | 1.81 | 99.67 | 3.790 | 0.6 |
| 02-Dec-2009 | 4¼% Treasury Gilt 2039 | | 2,474.83 | 0 | 1.74 | 101.50 | 4.161 | 0.2 |
| 01-Dec-2009 | 2¾% Treasury Gilt 2015 | | 5,499.78 | 0 | 2.16 | 99.81 | 2.790 | 0.4 |
| 24-Nov-2009 | 4% Treasury Gilt 2022 | | 4,090.65 | 0 | 1.92 | 100.43 | 3.955 | 0.3 |
| 12-Nov-2009 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,000.00 | 0 | 1.66 | 114.23 | 0.588 | N/A |
| 10-Nov-2009 | 3¾% Treasury Gilt 2019 | | 4,124.74 | 0 | 1.96 | 98.65 | 3.916 | 0.4 |
| 04-Nov-2009 | 4½% Treasury Gilt 2034 | | 2,000.00 | 0 | 1.53 | 102.97 | 4.304 | 0.8 |
| 03-Nov-2009 | 2¾% Treasury Gilt 2015 | | 5,161.22 | 0 | 2.06 | 99.08 | 2.942 | 0.8 |
| 22-Oct-2009 | 5% Treasury Stock 2014 | | 4,880.86 | 0 | 1.56 | 110.00 | 2.790 | 0.6 |
| 14-Oct-2009 | 4¾% Treasury Stock 2020 | | 3,500.00 | 0 | 1.78 | 110.26 | 3.560 | 0.3 |
| 07-Oct-2009 | 0 5/8% Index-linked Treasury Gilt 2042 | 3 months | 818.26 | 0 | 2.19 | 104.50 | 0.478 | N/A |
| 06-Oct-2009 | 4½% Treasury Gilt 2013 | | 5,389.71 | 0 | 1.99 | 107.95 | 2.077 | 0.9 |
| 01-Oct-2009 | 4¾% Treasury Gilt 2030 | | 2,474.85 | 0 | 1.86 | 109.67 | 4.064 | 0.5 |
| 29-Sep-2009 | 4% Treasury Gilt 2022 | | 4,047.05 | 0 | 1.72 | 101.09 | 3.888 | 0.4 |
| 17-Sep-2009 | 2¼% Treasury Gilt 2014 | | 5,774.38 | 0 | 1.84 | 98.30 | 2.656 | 0.5 |
| 08-Sep-2009 | 3¾% Treasury Gilt 2019 | | 4,124.57 | 0 | 2.15 | 99.76 | 3.779 | 0.2 |
| 03-Sep-2009 | 4¼% Treasury Gilt 2039 | | 2,298.59 | 0 | 1.62 | 101.34 | 4.171 | 0.5 |
| 02-Sep-2009 | 5¼% Treasury Gilt 2012 | | 5,099.57 | 0 | 2.05 | 108.81 | 1.954 | 0.7 |
| 20-Aug-2009 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,128.47 | 0 | 1.75 | 109.33 | 0.809 | N/A |
| 11-Aug-2009 | 3¾% Treasury Gilt 2019 | | 3,844.42 | 0 | 1.89 | 98.48 | 3.934 | 0.5 |
| 04-Aug-2009 | 4¼% Treasury Gilt 2027 | | 2,746.24 | 0 | 1.88 | 96.26 | 4.553 | 0.9 |
| 29-Jul-2009 | 2¼% Treasury Gilt 2014 | | 5,440.88 | 0 | 1.97 | 95.86 | 3.224 | 1.4 |
| 21-Jul-2009 | 4% Treasury Gilt 2016 | | 4,000.00 | 0 | 1.70 | 103.95 | 3.371 | 0.8 |
| 08-Jul-2009 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,000.00 | 0 | 1.64 | 105.60 | 0.918 | N/A |
| 07-Jul-2009 | 3¾% Treasury Gilt 2019 | | 4,000.00 | 0 | 1.96 | 99.34 | 3.829 | 1.0 |
| 02-Jul-2009 | 4¼% Treasury Gilt 2039 | | 2,500.00 | 0 | 1.75 | 96.52 | 4.461 | 2.6 |
| 01-Jul-2009 | 2¼% Treasury Gilt 2014 | | 5,657.97 | 0 | 2.56 | 96.22 | 3.124 | 0.9 |
| 23-Jun-2009 | 4% Treasury Gilt 2022 | | 4,000.00 | 0 | 1.69 | 99.40 | 4.060 | 1.1 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 11-Jun-2009 | 0¼% Index-linked Treasury Gilt 2047 | 3 months | 725.00 | 0 | 2.28 | 97.51 | 0.826 | N/A |
| 09-Jun-2009 | 5% Treasury Stock 2014 | | 5,490.41 | 0 | 2.25 | 110.74 | 2.783 | 1.6 |
| 03-Jun-2009 | 4½% Treasury Gilt 2019 | | 3,849.75 | 0 | 2.51 | 105.70 | 3.795 | 0.5 |
| 02-Jun-2009 | 4¼% Treasury Gilt 2049 | | 2,197.41 | 0 | 2.30 | 92.48 | 4.665 | 0.6 |
| 28-May-2009 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,250.00 | 0 | 2.08 | 103.52 | 1.080 | N/A |
| 21-May-2009 | 2¼% Treasury Gilt 2014 | | 5,000.00 | 0 | 2.60 | 97.06 | 2.911 | 0.9 |
| 14-May-2009 | 0¾% Index-linked Treasury Gilt 2047 | 3 months | 700.00 | 0 | 2.50 | 99.02 | 0.780 | N/A |
| 12-May-2009 | 4¾% Treasury Gilt 2030 | | 2,250.00 | 0 | 2.24 | 105.01 | 4.388 | 0.4 |
| 06-May-2009 | 4½% Treasury Gilt 2019 | | 3,500.00 | 0 | 2.50 | 107.57 | 3.579 | 0.2 |
| 30-Apr-2009 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,100.00 | 0 | 2.08 | 105.80 | 1.404 | N/A |
| 28-Apr-2009 | 4% Treasury Gilt 2022 | | 3,000.00 | 0 | 2.25 | 100.76 | 3.924 | 1.0 |
| 16-Apr-2009 | 2¼% Treasury Gilt 2014 | | 4,000.00 | 0 | 2.11 | 97.33 | 2.839 | 1.8 |
| 08-Apr-2009 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,100.00 | 0 | 2.08 | 103.27 | 1.093 | N/A |
| 07-Apr-2009 | 4½% Treasury Gilt 2019 | | 3,000.00 | 0 | 1.82 | 108.69 | 3.457 | 3.3 |
| 02-Apr-2009 | 4¼% Treasury Gilt 2039 | | 2,250.00 | 0 | 1.59 | 99.88 | 4.257 | 4.6 |
| 01-Apr-2009 | 4¾% Treasury Stock 2015 | | 3,500.00 | 0 | 2.23 | 112.49 | 2.626 | 1.3 |
| 26-Mar-2009 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,100.00 | 0 | 2.72 | 106.21 | 1.375 | N/A |
| 25-Mar-2009 | 4¼% Treasury Gilt 2049 | | 1,750.00 | 0 | 0.93 | 95.24 | 4.506 | 12.8 |
| 19-Mar-2009 | 2¼% Treasury Gilt 2014 | | 3,250.00 | 0 | 1.45 | 98.75 | 2.520 | 9.8 |
| 12-Mar-2009 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,100.00 | 0 | 2.62 | 98.53 | 1.322 | N/A |
| 10-Mar-2009 | 4½% Treasury Gilt 2019 | | 3,000.00 | 0 | 2.06 | 112.25 | 3.067 | 1.8 |
| 04-Mar-2009 | 4¼% Treasury Gilt 2039 | | 2,250.00 | 0 | 1.48 | 96.12 | 4.485 | -5.5 |
| 03-Mar-2009 | 3¼% Treasury Gilt 2011 | | 3,750.00 | 0 | 2.86 | 104.15 | 1.704 | 0.4 |
| 26-Feb-2009 | 4% Treasury Gilt 2022 | | 2,750.00 | 0 | 1.36 | 99.86 | 4.014 | 2.0 |
| 24-Feb-2009 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 950.00 | 0 | 1.24 | 99.72 | 1.136 | N/A |
| 19-Feb-2009 | 5¼% Treasury Gilt 2012 | | 3,250.00 | 0 | 2.60 | 109.75 | 2.166 | 1.5 |
| 12-Feb-2009 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,100.00 | 0 | 1.57 | 99.00 | 1.310 | N/A |
| 10-Feb-2009 | 4½% Treasury Gilt 2019 | | 3,250.00 | 0 | 1.75 | 104.61 | 3.941 | 0.4 |
| 04-Feb-2009 | 4¼% Treasury Gilt 2049 | | 2,000.00 | 0 | 2.03 | 94.04 | 4.573 | 0.2 |
| 03-Feb-2009 | 3¼% Treasury Gilt 2011 | | 3,750.00 | 0 | 2.01 | 103.05 | 2.135 | 0.7 |
| 29-Jan-2009 | 4¾% Treasury Stock 2020 | | 2,750.00 | 0 | 1.37 | 106.33 | 4.036 | 1.2 |
| 27-Jan-2009 | 0¾% Index-linked Treasury Gilt 2047 | 3 months | 750.00 | 0 | 1.62 | 93.51 | 0.950 | N/A |
| 22-Jan-2009 | 4½% Treasury Gilt 2013 | | 3,500.00 | 0 | 1.66 | 108.09 | 2.424 | 1.0 |
| 15-Jan-2009 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,000.00 | 0 | 1.76 | 110.00 | 0.789 | N/A |
| 13-Jan-2009 | 4½% Treasury Gilt 2019 | | 3,000.00 | 0 | 2.38 | 109.39 | 3.398 | 0.4 |
| 07-Jan-2009 | 4¾% Treasury Stock 2038 | | 2,000.00 | 0 | 1.72 | 113.38 | 3.981 | 0.4 |
| 18-Dec-2008 | 3¼% Treasury Gilt 2011 | | 3,500.00 | 0 | 1.57 | 101.86 | 2.594 | 1.4 |
| 11-Dec-2008 | 4½% Treasury Gilt 2013 | | 3,500.00 | 0 | 1.96 | 105.27 | 3.160 | 1.0 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 09-Dec-2008 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,250.00 | 0 | 1.58 | 94.91 | 1.504 | N/A |
| 02-Dec-2008 | 4¼% Treasury Gilt 2049 | | 2,250.00 | 0 | 2.12 | 103.49 | 4.074 | 0.3 |
| 27-Nov-2008 | 5% Treasury Stock 2012 | | 3,750.00 | 0 | 1.59 | 105.84 | 3.108 | 4.4 |
| 26-Nov-2008 | 0¾% Index-linked Treasury Gilt 2047 | 3 months | 700.00 | 0 | 2.00 | 93.80 | 0.940 | N/A |
| 20-Nov-2008 | 4½% Treasury Gilt 2019 | | 3,000.00 | 0 | 1.60 | 103.00 | 4.139 | 1.7 |
| 13-Nov-2008 | 3¼% Treasury Gilt 2011 | | 4,000.00 | 0 | 2.37 | 100.39 | 3.115 | 1.4 |
| 11-Nov-2008 | 4¾% Treasury Stock 2015 | | 3,500.00 | 0 | 1.53 | 104.49 | 3.990 | 2.1 |
| 04-Nov-2008 | 4¾% Treasury Gilt 2030 | | 2,250.00 | 0 | 1.37 | 97.33 | 4.950 | 1.8 |
| 30-Oct-2008 | 4% Treasury Gilt 2016 | | 4,000.00 | 0 | 1.61 | 98.18 | 4.275 | 0.8 |
| 28-Oct-2008 | 1¼% Index-linked Treasury Gilt 2032 | 3 months | 1,000.00 | 0 | 2.49 | 99.50 | 1.274 | N/A |
| 23-Oct-2008 | 5% Treasury Gilt 2018 | | 3,000.00 | 0 | 2.01 | 104.00 | 4.472 | 0.4 |
| 21-Oct-2008 | 4¼% Treasury Gilt 2011 | | 4,750.00 | 0 | 2.29 | 100.90 | 3.848 | 1.3 |
| 16-Oct-2008 | 4½% Treasury Gilt 2013 | | 3,750.00 | 0 | 2.10 | 100.30 | 4.423 | 0.8 |
| 07-Oct-2008 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,200.00 | 0 | 1.12 | 100.00 | 1.875 | N/A |
| 01-Oct-2008 | 4¼% Treasury Gilt 2049 | | 2,250.00 | 0 | 2.08 | 94.62 | 4.540 | 0.4 |
| 25-Sep-2008 | 4½% Treasury Gilt 2019 | | 2,500.00 | 0 | 2.19 | 98.10 | 4.733 | 0.2 |
| 23-Sep-2008 | 1¼% Index-linked Treasury Gilt 2055 | 3 months | 450.00 | 0 | 2.28 | 126.03 | 0.614 | N/A |
| 10-Sep-2008 | 4½% Treasury Gilt 2013 | | 3,500.00 | 0 | 2.13 | 100.33 | 4.418 | 0.5 |
| 02-Sep-2008 | 4¼% Treasury Gilt 2049 | | 2,250.00 | 0 | 1.73 | 97.69 | 4.372 | 0.5 |
| 14-Aug-2008 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 925.00 | 0 | 1.52 | 116.43 | 0.519 | N/A |
| 05-Aug-2008 | 4¾% Treasury Gilt 2030 | | 2,250.00 | 0 | 1.58 | 98.76 | 4.841 | 1.0 |
| 29-Jul-2008 | 5% Treasury Gilt 2018 | | 2,500.00 | 0 | 2.47 | 99.96 | 5.005 | 0.0 |
| 24-Jul-2008 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,050.00 | 0 | 1.20 | 101.50 | 1.163 | N/A |
| 17-Jul-2008 | 5% Treasury Stock 2012 | | 3,750.00 | 0 | 1.65 | 100.29 | 4.910 | 0.3 |
| 08-Jul-2008 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 850.00 | 0 | 1.10 | 110.31 | 0.734 | N/A |
| 02-Jul-2008 | 4½% Treasury Gilt 2042 | | 2,250.00 | 0 | 1.55 | 96.65 | 4.697 | 0.7 |
| 24-Jun-2008 | 0¾% Index-linked Treasury Gilt 2047 | 3 months | 650.00 | 0 | 1.64 | 110.62 | 0.455 | N/A |
| 12-Jun-2008 | 4½% Treasury Gilt 2013 | | 3,500.00 | 0 | 1.91 | 96.56 | 5.330 | 0.7 |
| 10-Jun-2008 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,100.00 | 0 | 1.58 | 107.41 | 1.310 | N/A |
| 03-Jun-2008 | 4¼% Treasury Gilt 2055 | | 2,250.00 | 0 | 1.49 | 97.06 | 4.398 | 0.7 |
| 22-May-2008 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 900.00 | 0 | 1.99 | 109.55 | 0.763 | N/A |
| 15-May-2008 | 5% Treasury Gilt 2018 | | 2,500.00 | 0 | 2.05 | 100.67 | 4.912 | 0.3 |
| 24-Apr-2008 | 0¾% Index-linked Treasury Gilt 2047 | 3 months | 675.00 | 0 | 2.28 | 101.08 | 0.719 | N/A |
| 17-Apr-2008 | 4½% Treasury Gilt 2042 | | 2,250.00 | 0 | 1.69 | 98.86 | 4.566 | 0.9 |
| 08-Apr-2008 | 1¼% Index-linked Treasury Gilt 2017 | 3 months | 1,200.00 | 0 | 1.64 | 100.49 | 1.196 | N/A |
| 03-Apr-2008 | 4¾% Treasury Stock 2010 | | 3,750.00 | 0 | 2.63 | 101.51 | 4.015 | 0.5 |
| 27-Mar-2008 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 975.00 | 0 | 1.41 | 104.63 | 0.990 | N/A |
| 13-Mar-2008 | 4¾% Treasury Gilt 2030 | | 2,000.00 | 0 | 1.41 | 103.21 | 4.522 | 1.2 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--|---|---|---|--|---|------------------------|-------------------------------------|
| 04-Mar-2008 | 4½% Treasury Gilt 2013 | | 2,500.00 | 0 | 2.48 | 101.03 | 4.269 | 0.4 |
| 27-Feb-2008 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 875.00 | 0 | 2.05 | 104.05 | 0.968 | N/A |
| 14-Feb-2008 | 4½% Treasury Gilt 2042 | | 2,000.00 | 0 | 1.63 | 99.58 | 4.524 | 0.8 |
| 05-Feb-2008 | 5% Treasury Gilt 2018 | | 2,500.00 | 0 | 1.91 | 104.02 | 4.499 | 0.2 |
| 29-Jan-2008 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,100.00 | 0 | 2.01 | 110.07 | 1.134 | N/A |
| 17-Jan-2008 | 0¾% Index-linked Treasury Gilt 2047 | 3 months | 725.00 | 0 | 2.06 | 100.21 | 0.744 | N/A |
| 08-Jan-2008 | 4¾% Treasury Gilt 2030 | | 2,250.00 | 0 | 1.39 | 104.67 | 4.423 | 0.7 |
| 12-Dec-2007 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 950.00 | 0 | 1.98 | 106.53 | 1.390 | N/A |
| 04-Dec-2007 | 5¼% Treasury Gilt 2012 | | 2,500.00 | 0 | 2.53 | 102.67 | 4.587 | 0.2 |
| 28-Nov-2007 | 4½% Treasury Gilt 2042 | | 2,000.00 | 0 | 1.82 | 101.13 | 4.436 | 0.5 |
| 20-Nov-2007 | 0¾% Index-linked Treasury Gilt 2047 | 3 months | 750.00 | 0 | 2.42 | 97.26 | 0.831 | N/A |
| 06-Nov-2007 | 4¾% Treasury Gilt 2030 | | 2,250.00 | 0 | 2.09 | 101.02 | 4.677 | 0.9 |
| 01-Nov-2007 | 5% Treasury Gilt 2018 | | 2,500.00 | 0 | 1.85 | 100.06 | 4.992 | 0.4 |
| 24-Oct-2007 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 925.00 | 0 | 1.72 | 101.95 | 1.049 | N/A |
| 10-Oct-2007 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,200.00 | 0 | 2.17 | 105.12 | 1.495 | N/A |
| 02-Oct-2007 | 4¾% Treasury Gilt 2030 | | 2,250.00 | 0 | 1.68 | 99.57 | 4.781 | 1.4 |
| 26-Sep-2007 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 900.00 | 0 | 2.03 | 99.11 | 1.160 | N/A |
| 13-Sep-2007 | 5¼% Treasury Gilt 2012 | | 2,500.00 | 0 | 1.98 | 101.08 | 4.989 | 1.2 |
| 11-Sep-2007 | 4½% Treasury Gilt 2042 | | 2,000.00 | 0 | 1.32 | 101.59 | 4.410 | 3.1 |
| 09-Aug-2007 | 5% Treasury Gilt 2018 | | 2,500.00 | 0 | 1.74 | 98.14 | 5.231 | 1.6 |
| 26-Jul-2007 | 1¼% Index-linked Treasury Gilt 2055 | 3 months | 700.00 | 0 | 2.02 | 115.44 | 0.859 | N/A |
| 10-Jul-2007 | 1 7/8% Index-linked Treasury Gilt 2022 | 3 months | 1,200.00 | 0 | 2.73 | 99.47 | 1.915 | N/A |
| 03-Jul-2007 | 4½% Treasury Gilt 2042 | | 2,250.00 | 0 | 1.60 | 96.60 | 4.698 | 0.7 |
| 26-Jun-2007 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 1,000.00 | 0 | 1.71 | 96.54 | 1.262 | N/A |
| 21-Jun-2007 | 5¼% Treasury Gilt 2012 | | 2,500.00 | 0 | 1.46 | 97.70 | 5.790 | 1.0 |
| 05-Jun-2007 | 4½% Treasury Gilt 2042 | | 2,250.00 | 0 | 1.64 | 98.17 | 4.605 | 0.4 |
| 24-May-2007 | 5% Treasury Gilt 2018 | | 2,500.00 | 0 | 2.15 | 98.66 | 5.165 | 0.2 |
| 22-May-2007 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,000.00 | 0 | 2.67 | 95.45 | 1.509 | N/A |
| 03-May-2007 | 4¾% Treasury Gilt 2027 | | 2,250.00 | 0 | 1.98 | 92.94 | 4.793 | 0.7 |
| 24-Apr-2007 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 950.00 | 0 | 1.83 | 98.74 | 1.174 | N/A |
| 12-Apr-2007 | 1¼% Index-linked Treasury Gilt 2017 | 3 months | 1,100.00 | 0 | 2.07 | 94.54 | 1.818 | N/A |
| 03-Apr-2007 | 4¾% Treasury Gilt 2046 | | 2,000.00 | 0 | 1.37 | 99.66 | 4.268 | 1.8 |
| 27-Mar-2007 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 950.00 | 0 | 2.53 | 99.13 | 1.298 | N/A |
| 15-Mar-2007 | 5¼% Treasury Gilt 2012 | | 2,750.00 | 0 | 1.86 | 101.15 | 4.999 | 0.4 |
| 06-Mar-2007 | 4¾% Treasury Gilt 2027 | | 2,250.00 | 0 | 1.53 | 97.32 | 4.449 | 0.5 |
| 22-Feb-2007 | 4% Treasury Gilt 2016 | | 2,750.00 | 0 | 2.22 | 93.21 | 4.900 | 0.1 |
| 20-Feb-2007 | 1 1/8% Index-linked Treasury Gilt 2037 | 3 months | 1,000.00 | 0 | 1.97 | 101.14 | 1.081 | N/A |
| 06-Feb-2007 | 4¾% Treasury Gilt 2046 | | 2,250.00 | 0 | 1.56 | 101.76 | 4.159 | 1.1 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|---|---------------------------------------|-----------------------------------|---|-------------------------------|----------------------------------|------------------|----------------------------|
| 25-Jan-2007 | 1¼% Index-linked Treasury Gilt 2055 | 3 months | 625.00 | 0 | 2.42 | 116.71 | 0.833 | N/A |
| 18-Jan-2007 | 1¼% Index-linked Treasury Gilt 2017 | 3 months | 1,200.00 | 0 | 2.35 | 95.45 | 1.712 | N/A |
| 09-Jan-2007 | 4¼% Treasury Gilt 2027 | | 2,250.00 | 0 | 2.30 | 97.79 | 4.413 | 0.4 |
| 14-Dec-2006 | 2% Index-linked Treasury Stock 2035 | 8 months | 650.00 | 0 | 2.80 | 140.79 | 1.025 | N/A |
| 05-Dec-2006 | 4¼% Treasury Gilt 2027 | | 2,250.00 | 0 | 1.51 | 100.45 | 4.218 | 0.7 |
| 29-Nov-2006 | 4¼% Treasury Gilt 2011 | | 2,500.00 | 0 | 2.18 | 97.75 | 4.838 | 0.3 |
| 28-Nov-2006 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,000.00 | 0 | 2.28 | 103.03 | 1.088 | N/A |
| 23-Nov-2006 | 4% Treasury Gilt 2016 | | 2,500.00 | 0 | 2.21 | 95.55 | 4.568 | 0.1 |
| 07-Nov-2006 | 4¼% Treasury Gilt 2046 | | 2,250.00 | 0 | 1.74 | 106.82 | 3.911 | 0.6 |
| 24-Oct-2006 | 1¼% Index-linked Treasury Gilt 2055 | 3 months | 650.00 | 0 | 2.95 | 116.97 | 0.828 | N/A |
| 12-Oct-2006 | 1¼% Index-linked Treasury Gilt 2017 | 3 months | 1,200.00 | 0 | 2.59 | 97.11 | 1.534 | N/A |
| 03-Oct-2006 | 4¼% Treasury Gilt 2027 | | 2,250.00 | 0 | 1.86 | 99.98 | 4.252 | 0.5 |
| 27-Sep-2006 | 2% Index-linked Treasury Stock 2035 | 8 months | 675.00 | 0 | 2.36 | 142.31 | 0.945 | N/A |
| 21-Sep-2006 | 4¼% Treasury Gilt 2011 | | 2,500.00 | 0 | 2.71 | 97.61 | 4.852 | 0.3 |
| 19-Sep-2006 | 1¼% Index-linked Treasury Gilt 2017 | 3 months | 1,200.00 | 0 | 2.61 | 96.93 | 1.550 | N/A |
| 05-Sep-2006 | 4¼% Treasury Gilt 2027 | | 2,250.00 | 0 | 1.51 | 99.09 | 4.316 | 0.6 |
| 23-Aug-2006 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,000.00 | 0 | 1.71 | 102.00 | 1.144 | N/A |
| 01-Aug-2006 | 4% Treasury Gilt 2016 | | 2,500.00 | 0 | 1.62 | 95.09 | 4.613 | 0.3 |
| 25-Jul-2006 | 2½% Index-linked Treasury Stock 2024 | 8 months | 450.00 | 0 | 2.42 | 237.48 | 1.322 | N/A |
| 11-Jul-2006 | 1¼% Index-linked Treasury Gilt 2017 | 3 months | 1,200.00 | 0 | 2.30 | 96.36 | 1.602 | N/A |
| 04-Jul-2006 | 4¼% Treasury Gilt 2046 | | 2,250.00 | 0 | 2.26 | 100.24 | 4.237 | 0.3 |
| 27-Jun-2006 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 900.00 | 0 | 2.29 | 97.20 | 1.402 | N/A |
| 22-Jun-2006 | 4¼% Treasury Gilt 2011 | | 2,500.00 | 0 | 2.24 | 97.72 | 4.795 | 0.5 |
| 07-Jun-2006 | 4¼% Treasury Gilt 2046 | | 2,750.00 | 0 | 1.37 | 100.92 | 4.202 | 1.6 |
| 25-May-2006 | 4% Treasury Gilt 2016 | | 2,750.00 | 0 | 2.08 | 95.48 | 4.555 | 0.6 |
| 23-May-2006 | 1¼% Index-linked Treasury Gilt 2055 | 3 months | 700.00 | 0 | 1.16 | 106.00 | 1.093 | N/A |
| 11-May-2006 | 4¼% Treasury Gilt 2046 | | 2,250.00 | 0 | 1.94 | 100.16 | 4.242 | 0.5 |
| 25-Apr-2006 | 1¼% Index-linked Treasury Gilt 2027 | 3 months | 1,100.00 | 0 | 1.32 | 97.51 | 1.384 | N/A |
| 11-Apr-2006 | 1¼% Index-linked Treasury Gilt 2017 | 3 months | 1,200.00 | 0 | 1.72 | 98.17 | 1.422 | N/A |
| 04-Apr-2006 | 4¼% Treasury Gilt 2055 | | 2,000.00 | 0 | 1.72 | 106.19 | 3.964 | 0.4 |
| 07-Mar-2006 | 2% Index-linked Treasury Stock 2035 | 8 months | 625.00 | 0 | 1.98 | 139.91 | 0.909 | N/A |
| 01-Mar-2006 | 4% Treasury Gilt 2016 | | 3,000.00 | 0 | 2.02 | 98.36 | 4.194 | 0.1 |
| 16-Feb-2006 | 4¼% Treasury Gilt 2055 | | 2,500.00 | 0 | 1.49 | 109.43 | 3.825 | 1.4 |
| 07-Feb-2006 | 1¼% Index-linked Treasury Gilt 2017 | 3 months | 1,000.00 | 0 | 2.05 | 99.72 | 1.276 | N/A |
| 26-Jan-2006 | 4¼% Treasury Gilt 2011 | | 3,000.00 | 0 | 1.47 | 99.92 | 4.268 | 0.7 |
| 24-Jan-2006 | 1¼% Index-linked Treasury Gilt 2055 | 3 months | 650.00 | 0 | 1.75 | 135.15 | 0.460 | N/A |
| 10-Jan-2006 | 4¾% Treasury Stock 2020 | | 2,500.00 | 0 | 1.55 | 107.16 | 4.079 | 0.4 |
| 14-Dec-2005 | 4 1/8% Index-linked Treasury Stock 2030 | 8 months | 375.00 | 0 | 2.47 | 230.33 | 1.149 | N/A |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|---|---|---|---|--|---|------------------------|-------------------------------------|
| 07-Dec-2005 | 4¼% Treasury Gilt 2055 | | 2,250.00 | 0 | 1.95 | 104.68 | 4.032 | 0.4 |
| 24-Nov-2005 | 2½% Index-linked Treasury Stock 2013 | 8 months | 525.00 | 0 | 3.26 | 227.41 | 1.576 | N/A |
| 08-Nov-2005 | 4¼% Treasury Gilt 2011 | | 3,250.00 | 0 | 1.78 | 98.98 | 4.468 | 0.6 |
| 25-Oct-2005 | 1¼% Index-linked Treasury Gilt 2055 | 3 months | 675.00 | 0 | 1.70 | 104.61 | 1.129 | N/A |
| 13-Oct-2005 | 4¼% Treasury Stock 2032 | | 2,750.00 | 0 | 1.52 | 98.60 | 4.339 | 0.6 |
| 27-Sep-2005 | 4¾% Treasury Stock 2020 | | 2,750.00 | 0 | 1.89 | 104.59 | 4.319 | 0.2 |
| 06-Sep-2005 | 4¼% Treasury Stock 2036 | | 2,750.00 | 0 | 1.62 | 100.66 | 4.211 | 0.3 |
| 02-Aug-2005 | 4% Treasury Stock 2009 | | 3,000.00 | 0 | 1.98 | 99.18 | 4.247 | 0.0 |
| 26-Jul-2005 | 2½% Index-linked Treasury Stock 2020 | 8 months | 400.00 | 0 | 2.72 | 252.87 | 1.657 | N/A |
| 14-Jul-2005 | 4¼% Treasury Gilt 2055 | | 2,250.00 | 0 | 1.23 | 99.50 | 4.274 | 1.4 |
| 23-Jun-2005 | 4 1/8% Index-linked Treasury Stock 2030 | 8 months | 450.00 | 0 | 1.91 | 214.80 | 1.535 | N/A |
| 07-Jun-2005 | 4¾% Treasury Stock 2020 | | 2,750.00 | 0 | 1.68 | 104.98 | 4.290 | 0.5 |
| 26-May-2005 | 4¼% Treasury Gilt 2055 | | 2,500.00 | 0 | 1.60 | 100.93 | 4.205 | 1.1 |
| 24-May-2005 | 2½% Index-linked Treasury Stock 2016 | 8 months | 425.00 | 0 | 2.16 | 249.65 | 1.689 | N/A |
| 28-Apr-2005 | 4¾% Treasury Stock 2010 | | 3,000.00 | 0 | 1.93 | 101.03 | 4.521 | 0.2 |
| 14-Apr-2005 | 5% Treasury Stock 2025 | | 2,500.00 | 0 | 2.22 | 104.64 | 4.640 | 0.2 |
| 12-Apr-2005 | 2% Index-linked Treasury Stock 2035 | 8 months | 800.00 | 0 | 1.52 | 116.21 | 1.654 | N/A |
| 24-Mar-2005 | 4¾% Treasury Stock 2020 | | 2,500.00 | 0 | 2.04 | 99.18 | 4.828 | 0.3 |
| 02-Mar-2005 | 4 1/8% Index-linked Treasury Stock 2030 | 8 months | 400.00 | 0 | 2.09 | 207.40 | 1.664 | N/A |
| 24-Feb-2005 | 4¾% Treasury Stock 2010 | | 2,750.00 | 0 | 1.31 | 99.93 | 4.763 | 0.9 |
| 02-Feb-2005 | 2½% Index-linked Treasury Stock 2013 | 8 months | 375.00 | 0 | 3.04 | 221.10 | 1.800 | N/A |
| 27-Jan-2005 | 4¾% Treasury Stock 2038 | | 2,250.00 | 0 | 1.95 | 104.55 | 4.487 | 0.5 |
| 20-Jan-2005 | 4¾% Treasury Stock 2010 | | 3,000.00 | 0 | 1.61 | 101.01 | 4.534 | 0.8 |
| 12-Jan-2005 | 2% Index-linked Treasury Stock 2035 | 8 months | 625.00 | 0 | 2.99 | 121.03 | 1.466 | N/A |
| 07-Dec-2004 | 4¾% Treasury Stock 2038 | | 2,500.00 | 0 | 1.78 | 105.46 | 4.437 | 0.9 |
| 24-Nov-2004 | 2% Index-linked Treasury Stock 2035 | 8 months | 600.00 | 0 | 1.95 | 118.55 | 1.541 | N/A |
| 18-Nov-2004 | 4¾% Treasury Stock 2010 | | 3,500.00 | 0 | 1.32 | 100.71 | 4.603 | 1.2 |
| 28-Oct-2004 | 4¾% Treasury Stock 2015 | | 2,500.00 | 0 | 2.39 | 100.05 | 4.743 | 0.2 |
| 26-Oct-2004 | 2½% Index-linked Treasury Stock 2016 | 8 months | 350.00 | 0 | 2.53 | 243.13 | 1.804 | N/A |
| 14-Oct-2004 | 4¾% Treasury Stock 2038 | | 2,250.00 | 0 | 2.51 | 103.48 | 4.548 | 0.2 |
| 28-Sep-2004 | 4 1/8% Index-linked Treasury Stock 2030 | 8 months | 350.00 | 0 | 3.03 | 204.90 | 1.711 | N/A |
| 16-Sep-2004 | 4¾% Treasury Stock 2015 | | 2,500.00 | 0 | 2.18 | 98.41 | 4.939 | 0.4 |
| 12-Aug-2004 | 5¾% Treasury Stock 2009 | | 2,500.00 | 0 | 3.02 | 103.51 | 4.989 | 0.2 |
| 28-Jul-2004 | 2½% Index-linked Treasury Stock 2013 | 8 months | 425.00 | 0 | 1.96 | 210.42 | 2.239 | N/A |
| 22-Jul-2004 | 4¾% Treasury Stock 2038 | | 2,250.00 | 0 | 2.18 | 99.38 | 4.786 | 0.2 |
| 15-Jul-2004 | 4½% Treasury Stock 2007 | | 2,750.00 | 0 | 3.22 | 98.73 | 5.016 | 0.4 |
| 24-Jun-2004 | 2% Index-linked Treasury Stock 2035 | 8 months | 600.00 | 0 | 2.25 | 110.88 | 1.786 | N/A |
| 17-Jun-2004 | 4¾% Treasury Stock 2015 | | 2,750.00 | 0 | 2.31 | 96.03 | 5.221 | 0.2 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--------------------------------------|---|---|---|--|---|------------------------|-------------------------------------|
| 27-May-2004 | 4¾% Treasury Stock 2038 | | 2,500.00 | 0 | 1.87 | 98.16 | 4.860 | 0.4 |
| 25-May-2004 | 4½% Treasury Stock 2007 | | 3,000.00 | 0 | 2.06 | 98.60 | 5.041 | 0.4 |
| 20-May-2004 | 2½% Index-linked Treasury Stock 2020 | 8 months | 475.00 | 0 | 1.32 | 234.06 | 2.030 | N/A |
| 28-Apr-2004 | 2% Index-linked Treasury Stock 2035 | 8 months | 575.00 | 0 | 2.12 | 110.03 | 1.777 | N/A |
| 22-Apr-2004 | 4¾% Treasury Stock 2038 | | 2,500.00 | 0 | 2.12 | 99.15 | 4.800 | 0.3 |
| 24-Mar-2004 | 4½% Treasury Stock 2007 | | 2,750.00 | 0 | 2.82 | 99.99 | 4.501 | 0.7 |
| 24-Feb-2004 | 2% Index-linked Treasury Stock 2035 | 8 months | 600.00 | 0 | 2.35 | 107.43 | 1.845 | N/A |
| 12-Feb-2004 | 4½% Treasury Stock 2007 | | 3,000.00 | 0 | 1.81 | 100.05 | 4.481 | 1.4 |
| 28-Jan-2004 | 5% Treasury Stock 2025 | | 2,500.00 | 0 | 1.49 | 102.99 | 4.773 | 1.0 |
| 13-Jan-2004 | 2½% Index-linked Treasury Stock 2016 | 8 months | 400.00 | 0 | 3.31 | 235.26 | 1.891 | N/A |
| 02-Dec-2003 | 2% Index-linked Treasury Stock 2035 | 8 months | 675.00 | 0 | 2.45 | 101.00 | 2.104 | N/A |
| 25-Nov-2003 | 4¼% Treasury Stock 2036 | | 2,500.00 | 0 | 1.33 | 89.83 | 4.878 | 2.1 |
| 29-Oct-2003 | 4¾% Treasury Stock 2015 | | 2,500.00 | 0 | 1.64 | 97.70 | 5.009 | 0.6 |
| 23-Oct-2003 | 2½% Index-linked Treasury Stock 2011 | 8 months | 400.00 | 0 | 1.83 | 247.50 | 2.102 | N/A |
| 15-Oct-2003 | 4% Treasury Stock 2009 | | 3,250.00 | 0 | 2.16 | 96.42 | 4.760 | 0.4 |
| 25-Sep-2003 | 4¾% Treasury Stock 2015 | | 2,750.00 | 0 | 2.22 | 100.66 | 4.678 | 0.4 |
| 23-Sep-2003 | 2% Index-linked Treasury Stock 2035 | 8 months | 650.00 | 0 | 2.73 | 100.70 | 2.090 | N/A |
| 10-Sep-2003 | 4¼% Treasury Stock 2036 | | 2,500.00 | 0 | 2.05 | 91.390 | 4.774 | 1.0 |
| 14-Aug-2003 | 4% Treasury Stock 2009 | | 3,250.00 | 0 | 2.03 | 98.120 | 4.384 | 0.0 |
| 29-Jul-2003 | 5% Treasury Stock 2014 | | 2,500.00 | 0 | 2.67 | 103.680 | 4.573 | 0.0 |
| 16-Jul-2003 | 2½% Index-linked Treasury Stock 2013 | 8 months | 425.00 | 0 | 2.00 | 213.250 | 1.766 | N/A |
| 02-Jul-2003 | 4¼% Treasury Stock 2036 | | 2,250.00 | 0 | 1.51 | 93.860 | 4.615 | 2.0 |
| 26-Jun-2003 | 4% Treasury Stock 2009 | | 3,250.00 | 0 | 1.76 | 100.440 | 3.913 | 1.0 |
| 24-Jun-2003 | 2½% Index-linked Treasury Stock 2024 | 8 months | 350.00 | 0 | 2.15 | 200.000 | 1.952 | N/A |
| 12-Jun-2003 | 5% Treasury Stock 2014 | | 2,500.00 | 0 | 2.48 | 107.980 | 4.105 | 0.6 |
| 28-May-2003 | 4¼% Treasury Stock 2036 | | 2,250.00 | 0 | 1.51 | 98.270 | 4.349 | 1.6 |
| 13-May-2003 | 4% Treasury Stock 2009 | | 3,500.00 | 0 | 2.85 | 99.820 | 4.036 | 0.2 |
| 24-Apr-2003 | 5% Treasury Stock 2014 | | 2,500.00 | 0 | 2.60 | 104.220 | 4.520 | 0.3 |
| 16-Apr-2003 | 2½% Index-linked Treasury Stock 2009 | 8 months | 425.00 | 0 | 2.22 | 234.270 | 1.740 | N/A |
| 26-Mar-2003 | 5% Treasury Stock 2008 | | 2,500.00 | 0 | 2.78 | 103.630 | 4.178 | 0.4 |
| 26-Feb-2003 | 4¼% Treasury Stock 2036 | | 2,750.00 | 0 | 1.70 | 97.650 | 4.385 | 1.8 |
| 22-Jan-2003 | 2½% Index-linked Treasury Stock 2020 | 8 months | 425.00 | 0 | 2.59 | 226.010 | 2.029 | N/A |
| 15-Jan-2003 | 5% Treasury Stock 2008 | | 2,750.00 | 0 | 2.65 | 103.270 | 4.283 | 0.4 |
| 03-Dec-2002 | 5% Treasury Stock 2025 | | 2,750.00 | 0 | 1.77 | 103.210 | 4.764 | 1.0 |
| 24-Oct-2002 | 2½% Index-linked Treasury Stock 2013 | 8 months | 450.00 | 0 | 3.01 | 197.720 | 2.398 | N/A |
| 22-Oct-2002 | 5% Treasury Stock 2014 | | 2,750.00 | 0 | 1.99 | 102.050 | 4.770 | 1.0 |
| 25-Sep-2002 | 2% Index-linked Treasury Stock 2035 | 8 months | 900.00 | 0 | 0.95 | 99.000 | 2.037 | N/A |
| 24-Jul-2002 | 5% Treasury Stock 2014 | | 2,750.00 | 50.0 | 2.02 | 101.050 | 4.884 | 1.4 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|---|---------------------------------------|-----------------------------------|---|-------------------------------|----------------------------------|------------------|----------------------------|
| 10-Jul-2002 | 2% Index-linked Treasury Stock 2035 | 8 months | 950.00 | 0 | 1.38 | 97.800 | 2.089 | N/A |
| 25-Jun-2002 | 5% Treasury Stock 2008 | | 3,000.00 | 50.0 | 1.68 | 99.630 | 5.077 | 1.0 |
| 29-May-2002 | 5% Treasury Stock 2025 | | 2,250.00 | 0 | 2.24 | 97.620 | 5.178 | 1.0 |
| 24-Apr-2002 | 2½% Index-linked Treasury Stock 2020 | 8 months | 425.00 | 0 | 2.19 | 210.170 | 2.391 | N/A |
| 27-Mar-2002 | 5% Treasury Stock 2012 | | 2,250.00 | 50.0 | 3.26 | 98.010 | 5.259 | 0.3 |
| 24-Jan-2002 | 4 1/8% Index-linked Treasury Stock 2030 | 8 months | 500.00 | 0 | 1.98 | 176.350 | 2.232 | N/A |
| 06-Dec-2001 | 5% Treasury Stock 2025 | | 2,750.00 | 0 | 1.97 | 104.930 | 4.650 | 0.6 |
| 24-Oct-2001 | 2½% Index-linked Treasury Stock 2016 | 8 months | 425.00 | 20.0 | 2.63 | 213.000 | 2.394 | N/A |
| 26-Sep-2001 | 5% Treasury Stock 2025 | | 2,500.00 | 0 | 2.01 | 100.250 | 4.982 | 0.8 |
| 25-Jul-2001 | 2½% Index-linked Treasury Stock 2024 | 8 months | 500.00 | 0 | 1.48 | 182.05 | 2.295 | N/A |
| 24-May-2001 | 5% Treasury Stock 2012 | | 2,500.00 | 25.0 | 2.49 | 98.810 | 5.145 | 0.2 |
| 25-Apr-2001 | 2½% Index-linked Treasury Stock 2011 | 8 months | 400.00 | 0 | 1.92 | 225.300 | 2.586 | N/A |
| 28-Mar-2001 | 4¼% Treasury Stock 2032 | | 2,000.00 | 0 | 1.82 | 96.820 | 4.439 | 1.0 |
| 24-Jan-2001 | 2½% Index-linked Treasury Stock 2016 | 8 months | 450.00 | 20.0 | 3.16 | 218.750 | 2.083 | N/A |
| 21-Nov-2000 | 4¼% Treasury Stock 2032 | | 2,250.00 | 0 | 2.21 | 97.270 | 4.411 | 0.7 |
| 25-Oct-2000 | 4 1/8% Index-linked Treasury Stock 2030 | 8 months | 450.00 | 0 | 2.07 | 189.000 | 1.870 | N/A |
| 26-Jul-2000 | 2½% Index-linked Treasury Stock 2013 | 8 months | 425.00 | 10.0 | 1.94 | 195.450 | 2.183 | N/A |
| 24-May-2000 | 4¼% Treasury Stock 2032 | | 2,500.00 | 0 | 1.63 | 96.21 | 4.474 | 1.6 |
| 03-May-2000 | 2½% Index-linked Treasury Stock 2020 | 8 months | 375.00 | 0 | 2.30 | 219.00 | 1.918 | N/A |
| 26-Jan-2000 | 2½% Index-linked Treasury Stock 2024 | 8 months | 350.00 | 20.0 | 2.54 | 187.010 | 1.934 | N/A |
| 24-Nov-1999 | 6% Treasury Stock 2028 | | 2,000.00 | 0 | 1.79 | 128.950 | 4.254 | 1.8 |
| 27-Oct-1999 | 2½% Index-linked Treasury Stock 2016 | 8 months | 350.00 | 20.0 | 2.65 | 204.610 | 2.339 | N/A |
| 28-Sep-1999 | 5¾% Treasury Stock 2009 | | 2,730.00 | 20.0 | 2.54 | 100.410 | 5.694 | 1.6 |
| 28-Jul-1999 | 2½% Index-linked Treasury Stock 2011 | 8 months | 375.00 | 0 | 1.93 | 225.50 | 2.193 | N/A |
| 22-Jun-1999 | 5% Treasury Stock 2004 | | 2,480.00 | 20.0 | 2.01 | 98.790 | 5.279 | 2.3 |
| 26-May-1999 | 6% Treasury Stock 2028 | | 2,480.00 | 20.0 | 2.24 | 120.590 | 4.703 | 2.2 |
| 28-Apr-1999 | 4 1/8% Index-linked Treasury Stock 2030 | 8 months | 500.00 | 0 | 0.94 | 179.34 | 1.968 | N/A |
| 27-Jan-1999 | 2½% Index-linked Treasury Stock 2024 | 8 months | 440.00 | 10.0 | 1.83 | 181.600 | 2.013 | N/A |
| 25-Nov-1998 | 2½% Index-linked Treasury Stock 2013 | 8 months | 445.30 | 4.7 | 2.29 | 183.200 | 2.419 | N/A |
| 29-Jul-1998 | 5¾% Treasury Stock 2009 | | 2,500.00 | 0 | 2.93 | 100.250 | 5.720 | 1.0 |
| 20-May-1998 | 6% Treasury Stock 2028 | | 3,000.00 | 0 | 2.26 | 103.013 | 5.790 | 0.0 |
| 26-Mar-1998 | 7¼% Treasury Stock 2007 | | 2,000.00 | 0 | 3.03 | 109.844 | 5.900 | 0.0 |
| 28-Jan-1998 | 6% Treasury Stock 2028 | | 2,000.00 | 0 | 1.25 | 100.156 | 5.990 | 2 |
| 10-Dec-1997 | 6½% Treasury Stock 2003 | | 2,000.00 | 0 | 1.77 | 99.844 | 6.530 | 2 |
| 29-Oct-1997 | 7¼% Treasury Stock 2007 | | 2,000.00 | 0 | 2.39 | 104.281 | 6.660 | 1 |
| 25-Sep-1997 | 8% Treasury Stock 2021 | | 1,500.00 | 0 | 2.33 | 117.03125 | 6.570 | 1 |
| 23-Sep-1997 | 7% Treasury Stock 2002 | | 1,500.00 | 0 | 2.30 | 101.125 | 6.710 | 1 |
| 23-Jul-1997 | 8% Treasury Stock 2021 | | 2,000.00 | 0 | 2.32 | 113.281 | 6.860 | 1 |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|--------------------------------------|---|---|---|--|---|------------------------|-------------------------------------|
| 25-Jun-1997 | 7¼% Treasury Stock 2007 | | 2,000.00 | 0 | 2.71 | 100.813 | 7.130 | 1 |
| 22-May-1997 | 8% Treasury Stock 2021 | | 1,500.00 | 0 | 1.29 | 108.625 | 7.240 | 4 |
| 20-May-1997 | 7% Treasury Stock 2002 | | 1,500.00 | 0 | 3.03 | 100.250 | 6.940 | 0 |
| 23-Apr-1997 | 7% Treasury Stock 2002 | | 2,000.00 | 0 | 3.49 | 98.969 | 7.240 | 1 |
| 26-Mar-1997 | 7¼% Treasury Stock 2007 | | 2,500.00 | 0 | 3.09 | 97.188 | 7.640 | 1 |
| 26-Feb-1997 | 8% Treasury Stock 2021 | | 2,500.00 | 0 | 1.93 | 106.969 | 7.380 | 1 |
| 30-Jan-1997 | 7% Treasury Stock 2002 | | 1,500.00 | 0 | 3.82 | 99.406 | 7.130 | 0 |
| 28-Jan-1997 | 7¼% Treasury Stock 2007 | | 2,500.00 | 0 | 2.17 | 97.688 | 7.570 | 1 |
| 04-Dec-1996 | 7% Treasury Stock 2002 | | 2,500.00 | 0 | 1.70 | 99.406 | 7.130 | 2 |
| 24-Oct-1996 | 8% Treasury Stock 2015 | | 1,500.00 | 0 | 2.66 | 101.34375 | 7.860 | 0 |
| 22-Oct-1996 | 7% Treasury Stock 2001 | | 2,000.00 | 0 | 3.57 | 99.531 | 7.100 | 0 |
| 25-Sep-1996 | 8% Treasury Stock 2021 | | 3,000.00 | 0 | 1.73 | 98.438 | 8.140 | 2 |
| 28-Aug-1996 | 7½% Treasury Stock 2006 | | 2,500.00 | 0 | 2.69 | 97.15625 | 7.900 | 1 |
| 25-Jul-1996 | 8% Treasury Stock 2015 | | 1,500.00 | 0 | 1.88 | 97.906 | 8.210 | 2 |
| 23-Jul-1996 | 8% Treasury Stock 2000 | | 2,000.00 | 0 | 4.81 | 102.938 | 7.200 | 0 |
| 26-Jun-1996 | 0% Floating Rate Treasury Stock 2001 | | 3,000.00 | 0 | 4.51 | 99.710 | N/A | N/A |
| 29-May-1996 | 8% Treasury Stock 2021 | | 3,000.00 | 0 | 2.04 | 96.500 | 8.330 | 2 |
| 24-Apr-1996 | 7½% Treasury Stock 2006 | | 3,000.00 | 0 | 2.65 | 95.906 | 8.080 | 2 |
| 27-Mar-1996 | 7% Treasury Stock 2001 | | 3,000.00 | 0 | 2.64 | 96.969 | 7.670 | 4 |
| 28-Feb-1996 | 8% Treasury Stock 2021 | | 3,000.00 | 0 | 1.48 | 99.06250 | 8.090 | 5 |
| 31-Jan-1996 | 8% Treasury Stock 2000 | | 3,000.00 | 0 | 1.96 | 105.094 | 6.740 | 2 |
| 06-Dec-1995 | 7½% Treasury Stock 2006 | | 3,000.00 | 0 | 1.12 | 100.313 | 7.450 | 11 |
| 25-Oct-1995 | 8% Treasury Stock 2015 A | | 3,000.00 | 0 | 2.00 | 96.781 | 8.330 | 0 |
| 27-Sep-1995 | 7½% Treasury Stock 2006 | | 3,000.00 | 0 | 0.99 | 96.188 | 8.020 | 7 |
| 26-Jul-1995 | 8% Treasury Stock 2015 | | 2,500.00 | 0 | 1.42 | 96.719 | 8.330 | 1 |
| 29-Jun-1995 | 8½% Treasury Stock 2005 | | 2,500.00 | 0 | 2.00 | 100.500 | 8.420 | 0 |
| 26-Apr-1995 | 8% Treasury Stock 2000 A | | 2,000.00 | 0 | 2.17 | 98.656 | 8.300 | 0 |
| 29-Mar-1995 | 8% Treasury Stock 2015 | | 2,000.00 | 0 | 1.24 | 96.094 | 8.400 | 2 |
| 22-Feb-1995 | 8½% Treasury Stock 2005 | | 2,000.00 | 0 | 2.08 | 98.406 | 8.720 | 0 |
| 25-Jan-1995 | 8% Treasury Stock 2015 | | 2,000.00 | 0 | 1.79 | 94.438 | 8.580 | 0 |
| 07-Dec-1994 | 8½% Treasury Stock 2005 | | 2,000.00 | 0 | 1.34 | 98.938 | 8.640 | 2 |
| 26-Oct-1994 | 8% Treasury Stock 2000 | | 2,500.00 | 0 | 1.20 | 96.15625 | 8.820 | 2 |
| 28-Sep-1994 | 8½% Treasury Stock 2005 | | 2,000.00 | 0 | 1.74 | 97.156 | 8.900 | 1 |
| 27-Jul-1994 | 6¼% Treasury Stock 2010 | | 2,000.00 | 0 | 1.29 | 81.844 | 8.290 | 1 |
| 29-Jun-1994 | 0% Floating Rate Treasury Stock 1999 | | 2,000.00 | 0 | 2.72 | 99.760 | N/A | N/A |
| 25-May-1994 | 7% Treasury Convertible Stock 1997 | | 2,000.00 | 0 | 1.93 | 100.469 | 6.830 | 4 |
| 27-Apr-1994 | 6% Treasury Stock 1999 | | 2,000.00 | 0 | 1.70 | 93.719 | 7.460 | 1 |
| 30-Mar-1994 | 0% Floating Rate Treasury Stock 1999 | | 2,500.00 | 0 | 2.28 | 99.920 | N/A | N/A |

| Auction Date | Gilt Name | Indexation Lag for Index-linked Gilts | Amount Issued (£ million nominal) | Amount Sold to CRND (£ million nominal) | Bid to Cover Ratio at Auction | Average Accepted Price (AAP) (£) | Yield at AAP (%) | Yield Tail at Auction (bp) |
|--------------|-----------------------------|---|---|---|--|---|------------------------|-------------------------------------|
| 23-Feb-1994 | 7% Treasury Stock 2001 A | | 2,500.00 | 0 | 1.48 | 101.438 | 6.750 | 6 |
| 26-Jan-1994 | 6¼% Treasury Stock 2010 | | 2,750.00 | 0 | 1.21 | 98.625 | 6.380 | 2 |
| 08-Dec-1993 | 6¾% Treasury Stock 2004 A | | 3,000.00 | 0 | 2.19 | 101.813 | 6.510 | 0 |
| 27-Oct-1993 | 6% Treasury Stock 1999 | | 3,500.00 | 0 | 1.56 | 98.875 | 6.240 | 1 |
| 29-Sep-1993 | 6¾% Treasury Stock 2004 | | 3,250.00 | 0 | 1.18 | 97.625 | 7.060 | 3 |
| 28-Jul-1993 | 7% Treasury Stock 2001 | | 3,250.00 | 0 | 2.29 | 97.188 | 7.460 | 0 |
| 30-Jun-1993 | 8% Treasury Stock 2003 A | | 3,250.00 | 0 | 1.10 | 101.906 | 7.720 | 6 |
| 26-May-1993 | 7¾% Treasury Stock 2006 | | 3,000.00 | 0 | 1.56 | 94.938 | 8.390 | 0 |
| 28-Apr-1993 | 7¼% Treasury Stock 1998 A | | 3,000.00 | 0 | 1.77 | 101.125 | 6.980 | 1 |
| 31-Mar-1993 | 8% Treasury Stock 2013 | | 3,000.00 | 0 | 1.96 | 94.938 | 8.530 | 0 |
| 27-Jan-1993 | 8½% Treasury Loan 2007 B | | 2,500.00 | 0 | 1.18 | 97.969 | 8.750 | 3 |
| 02-Dec-1992 | 8% Treasury Stock 2003 | | 2,500.00 | 0 | 1.26 | 96.81250 | 8.480 | 0 |
| 26-Aug-1992 | 8¾% Treasury Stock 2017 A | | 2,500.00 | 0 | 1.24 | 96.875 | 9.070 | 1 |
| 24-Jun-1992 | 9% Treasury Stock 2012 A | | 2,750.00 | 0 | 1.62 | 99.000 | 9.110 | 0 |
| 29-Apr-1992 | 8¾% Treasury Stock 2017 | | 2,500.00 | 0 | 1.82 | 97.406 | 9.020 | 0 |
| 29-Jan-1992 | 9¾% Treasury Stock 2002 C | | 1,800.00 | 0 | 2.02 | 102.156 | 9.420 | 1 |
| 27-Nov-1991 | 9% Conversion Loan 2011 B | | 1,500.00 | 0 | 2.28 | 93.531 | 9.740 | 1 |
| 25-Sep-1991 | 9½% Conversion Stock 2004 A | | 1,500.00 | 0 | 1.93 | 99.656 | 9.540 | 2 |
| 26-Jun-1991 | 10% Treasury Stock 2001 B | | 1,500.00 | 0 | 2.19 | 96.344 | 10.610 | 2 |
| 24-Apr-1991 | 10% Conversion Stock 1996 B | | 1,200.00 | 0 | 4.48 | 98.563 | 10.340 | 1 |

- Note:**
1. Conventional gilts are auctioned on a multiple price basis, while index-linked gilts are auctioned on a uniform price basis. As a result, for index-linked gilt auctions there is no tail and the prices and yields are based on the strike price. For index-linked gilts with a 3-month indexation lag the clean price shown is the real clean price i.e. it is the price excluding any inflation uplift. Tail figures for conventional gilt auctions from November 1998 have been calculated from unrounded yields.
 2. CRND (Commissioners for the Reduction of the National Debt) purchases of gilts are made at the Average Accepted Price (AAP) and do not contribute to financing.
 3. For conventional gilts the yield shown is a nominal yield, while for index-linked gilts it is a real yield. For index-linked gilts with an 8-month indexation lag the yield is computed using a 3% inflation assumption, while for index-linked gilts with a 3-month indexation lag the yield does not depend on an inflation assumption.
 4. Yield at Average Accepted Price (AAP) prior to November 1998 are only available to 2 d.p. and Yield Tail is only available as an integer.
 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 amount of the stock allocated to them. Where there is a take-up of the PAOF the amount issued will change on that day and will be final by the close of business. Where there is no link displayed to a PAOF release, there was no take-up of the facility on that auction.