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PRESS NOTICE

RESULT OF THE POST-AUCTION OPTION FACILITY 0 1/8% INDEX-LINKED TREASURY GILT 2036

An additional £2.670 million nominal of 0 1/8% Index-Linked Treasury Gilt 2036 will be created for settlement on 10 June 2016 in respect of the amount purchased by the Gilt-edged Market Makers and investors during the Post-Auction Option Facility which closed at 2pm today.

This additional stock will be sold at the striking price of £124.932 and will take the total amount outstanding of 0 1/8% Index-Linked Treasury Gilt 2036 to £1,955,820,000.00 nominal.