

DMO MARKET NOTICE – 19 SEPTEMBER 2022 BANK HOLIDAY

A UK bank holiday for the State Funeral of Her Majesty Queen Elizabeth II has been announced for Monday 19 September 2022. This Market Notice sets out a number of changes to existing operational arrangements.

Treasury bills

In accordance with the provisions of the Treasury Bills Regulations 1968, redemption payments with respect to sterling Treasury bills maturing on Monday 19 September 2022 will now be made on Tuesday 20 September 2022.

The one-month, three-month and six-month Treasury bills to be offered at the Treasury bill tender on Friday 16 September 2022, will now settle on Tuesday 20 September 2022.

Ex-dividend date for gilts paying interest on Thursday 22 September 2022

The published ex-dividend date for gilts paying interest on Thursday 22 September 2022 (i.e. the date on which the balance will be struck to determine the stockholders entitled to the Thursday 22 September 2022 payment) will remain unchanged as Tuesday 13 September 2022 (with the effect of shortening the ex-dividend period to six working days instead of seven working days).

This Market Notice will be appearing on the DMO's website at: www.dmo.gov.uk

12 September 2022