



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)
21-Jan-2021	0 1/8% Treasury Gilt 2024		3,250.00	0	2.56	100.455	-0.025	0.2
13-Jan-2021	0 1/8% Index-linked Treasury Gilt 2065	3 months	375.00	0	2.35	253.304	-1.981	N/A
12-Jan-2021	0 1/8% Treasury Gilt 2028		3,000.00	0	2.75	99.640	0.176	0.2
12-Jan-2021	1 5/8% Treasury Gilt 2054		1,450.62	0	2.89	121.419	0.889	0.1
06-Jan-2021	0 1/4% Treasury Gilt 2031		3,750.00	0	2.87	99.150	0.332	0.2
09-Dec-2020	0 5/8% Treasury Gilt 2035		3,011.10	0	2.95	100.183	0.612	0.0
08-Dec-2020	0 1/8% Treasury Gilt 2024		4,029.37	0	2.28	100.396	-0.001	0.3
08-Dec-2020	0 5/8% Treasury Gilt 2050		2,500.00	0	2.64	94.283	0.842	0.4
02-Dec-2020	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,250.00	0	2.57	126.751	-2.950	N/A
02-Dec-2020	0 1/4% Treasury Gilt 2031		2,750.00	0	2.72	98.105	0.432	0.1
01-Dec-2020	0 1/8% Treasury Gilt 2026		3,669.36	0	2.06	100.272	0.072	0.3
01-Dec-2020	1 1/4 % Treasury Gilt 2041		2,250.00	0	2.22	108.607	0.802	0.1
24-Nov-2020	1 1/4% Treasury Gilt 2027		3,002.75	0	1.99	107.458	0.125	0.4
24-Nov-2020	1 3/4% Treasury Gilt 2057		1,562.50	0	2.49	127.926	0.860	0.1
18-Nov-2020	0 5/8% Treasury Gilt 2035		2,500.00	0	2.44	99.283	0.676	0.1
17-Nov-2020	0 1/8% Treasury Gilt 2024		4,062.50	0	2.41	100.321	0.025	0.2
17-Nov-2020	0 5/8% Treasury Gilt 2050		2,500.00	0	2.27	92.307	0.920	0.1
12-Nov-2020	0 1/4% Treasury Gilt 2031		3,750.00	0	2.51	97.433	0.496	0.2
12-Nov-2020	1 5/8% Treasury Gilt 2054		1,562.50	0	2.52	118.839	0.972	0.2
11-Nov-2020	0 1/8% Index-linked Treasury Gilt 2036	3 months	861.40	0	1.74	149.250	-2.381	N/A
04-Nov-2020	0 1/8% Treasury Gilt 2026		3,000.00	0	2.41	100.652	N/A	0.3
03-Nov-2020	0 1/8% Treasury Gilt 2028		3,405.63	0	2.67	100.063	0.116	0.2
03-Nov-2020	1 1/4 % Treasury Gilt 2041		2,500.00	0	2.42	109.256	0.771	0.1
28-Oct-2020	0 3/8% Treasury Gilt 2030		3,085.00	0	3.00	101.287	0.244	0.1
27-Oct-2020	0 1/8% Treasury Gilt 2024		3,510.74	0	2.34	100.464	-0.017	0.2
27-Oct-2020	1 5/8% Treasury Gilt 2071		1,250.00	0	2.63	140.307	0.687	0.1
22-Oct-2020	0 5/8% Treasury Gilt 2035		2,632.00	0	2.41	100.099	0.618	0.2
22-Oct-2020	0 5/8% Treasury Gilt 2050		1,986.88	0	2.24	94.266	0.842	0.2
20-Oct-2020	1 1/4% Index-linked Treasury Gilt 2032	3 months	697.05	0	3.16	162.030	-2.976	N/A
14-Oct-2020	0 7/8% Treasury Gilt 2029		3,125.00	0	3.29	106.346	0.166	0.2

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13-Oct-2020	0 1/8% Treasury Gilt 2026		3,000.00	0	2.45	100.595	0.013	0.2
13-Oct-2020	1 3/4% Treasury Gilt 2057		1,562.50	0	2.41	130.349	0.796	0.2
07-Oct-2020	0 3/8% Treasury Gilt 2030		2,500.00	0	2.84	100.608	0.313	0.1
07-Oct-2020	0 1/8% Index-linked Treasury Gilt 2041	3 months	884.15	0	2.67	165.380	-2.302	N/A
06-Oct-2020	0 1/8% Treasury Gilt 2024		3,518.45	0	2.44	100.502	-0.026	0.2
06-Oct-2020	1 3/4% Treasury Gilt 2049		2,000.00	0	2.07	122.500	0.853	0.2
01-Oct-2020	0 1/8% Treasury Gilt 2023		3,250.00	0	2.57	100.409	-0.051	0.3
01-Oct-2020	1 1/4 % Treasury Gilt 2041		2,000.00	0	2.12	109.731	0.750	0.3
29-Sep-2020	0 1/8% Treasury Gilt 2028		3,437.50	0	3.22	100.284	0.086	0.1
24-Sep-2020	0 1/8% Treasury Gilt 2026		3,750.00	0	2.60	100.718	-0.009	0.1
24-Sep-2020	0 1/8% Index-linked Treasury Gilt 2028	3 months	1,310.75	0	2.32	127.765	-2.977	N/A
16-Sep-2020	0 3/8% Treasury Gilt 2030		3,125.00	0	2.96	101.120	0.263	0.2
15-Sep-2020	1 1/4% Treasury Gilt 2027		2,867.50	0	2.61	108.328	0.032	0.2
15-Sep-2020	1 1/4% 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	1 1/4 % 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	1 3/4% 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	1 1/4 % 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	1 1/4% 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

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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
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

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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
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

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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
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

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)
06-Dec-2018	1¼% 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
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

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)
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
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

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)
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
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

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-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	3¼% 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
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

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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
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

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)
29-Apr-2014	2¼% Treasury Gilt 2024		3,500.00	0	1.74	99.397	2.817	0.2
24-Apr-2014	1¼% Treasury Gilt 2019		4,000.00	0	1.77	99.000	1.951	0.3
08-Apr-2014	0¼% Index-linked Treasury Gilt 2034	3 months	1,300.00	0	1.85	114.811	0.007	N/A
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

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-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
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

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-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	4¾% Treasury Gilt 2030		1,919.06	0	2.06	131.56	2.586	0.2
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	1¾% 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	4½% Treasury Gilt 2042		2,199.85	0	2.22	124.68	3.224	0.4
03-May-2012	0¾% Index-linked Treasury Gilt 2034	3 months	1,200.30	0	1.93	115.26	0.049	N/A
01-May-2012	4½% 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	4¼% 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	4½% 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	0¾% 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	4½% Treasury Gilt 2034		1,750.00	0	1.62	122.19	3.122	0.9
07-Feb-2012	1¾% 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	3¾% Treasury Gilt 2021		3,282.57	0	2.15	114.49	2.085	0.2
10-Jan-2012	0¾% Index-linked Treasury Gilt 2047	3 months	740.79	0	1.92	131.71	-0.116	N/A
04-Jan-2012	1¾% Treasury Gilt 2017		4,124.64	0	2.02	103.17	1.102	0.4
15-Dec-2011	1¾% 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	1¼% Index-linked Treasury Gilt 2032	3 months	951.67	0	2.03	126.10	0.004	N/A
06-Dec-2011	4¼% Treasury Gilt 2040		1,924.94	0	1.98	117.92	3.287	0.5
01-Dec-2011	3¾% 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	4¼% Treasury Stock 2032		2,000.00	0	1.63	117.27	3.108	0.8
20-Oct-2011	1¾% Treasury Gilt 2017		4,884.60	0	1.66	101.02	1.547	1.4
13-Oct-2011	4¼% Treasury Gilt 2039		2,198.92	0	2.26	112.98	3.516	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)
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
15-Sep-2011	0 3/4% Index-linked Treasury Gilt 2047	3 months	900.00	0	1.49	112.23	0.387	N/A
01-Sep-2011	3 3/4% 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	1 3/4% 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	4 1/2% 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	4 1/4% Treasury Gilt 2040		2,179.70	0	1.95	101.25	4.176	0.2
06-Jul-2011	1 1/4% Index-linked Treasury Gilt 2027	3 months	1,100.00	0	1.64	109.91	0.613	N/A
05-Jul-2011	3 3/4% 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	4 1/4% 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	3 3/4% Treasury Gilt 2021		3,603.79	0	1.60	102.88	3.415	0.5
19-May-2011	2 1/4% Treasury Gilt 2014		5,000.00	0	1.67	102.17	1.456	0.7
12-May-2011	4 1/4% 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	0 1/2% Index-linked Treasury Gilt 2050	3 months	971.80	0	1.97	95.03	0.645	N/A
14-Apr-2011	4 1/4% 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	3 3/4% Treasury Gilt 2021		3,807.11	0	1.72	98.91	3.878	0.2
17-Mar-2011	3 3/4% 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	4 1/4% 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	3 3/4% 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	4 1/4% 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	4 1/4% Treasury Stock 2036		2,474.61	0	2.11	96.57	4.478	0.3
11-Jan-2011	1 1/4% Index-linked Treasury Gilt 2032	3 months	900.00	0	1.97	110.10	0.748	N/A
06-Jan-2011	3 3/4% 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

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-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	3¾% Treasury Gilt 2020		3,250.00	0	1.77	102.47	3.450	0.2
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	3¾% 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	4¾% 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	3¾% Treasury Gilt 2020		3,296.36	0	1.68	104.53	3.215	0.5
15-Sep-2010	4¾% Treasury Gilt 2030		2,000.00	0	1.49	111.00	3.954	0.7
07-Sep-2010	0¾% 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	2¾% 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	3¾% Treasury Gilt 2020		3,566.11	0	2.45	102.41	3.467	0.2
01-Jul-2010	0¾% 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	3¾% 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	2¾% Treasury Gilt 2015		4,674.49	0	2.34	102.08	2.274	0.7
20-May-2010	4¾% 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	4¾% 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	4¾% Treasury Stock 2015		4,579.98	0	1.88	109.15	2.910	0.6
18-Mar-2010	4¾% Treasury Stock 2020		3,574.93	0	2.13	106.19	3.991	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-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	2¾% Treasury Gilt 2015		4,320.92	0	2.33	99.79	2.796	0.4
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

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-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
11-Jun-2009	0¾% 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

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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
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

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03-Apr-2008	4¼% 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	4¼% Treasury Gilt 2030		2,000.00	0	1.41	103.21	4.522	1.2
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	0¼% Index-linked Treasury Gilt 2047	3 months	725.00	0	2.06	100.21	0.744	N/A
08-Jan-2008	4¼% 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	0¼% Index-linked Treasury Gilt 2047	3 months	750.00	0	2.42	97.26	0.831	N/A
06-Nov-2007	4¼% 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	4¼% 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	4¼% 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	4¼% 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	4¼% Treasury Gilt 2027		2,250.00	0	1.53	97.32	4.449	0.5

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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	4 1/4% Treasury Gilt 2046		2,250.00	0	1.56	101.76	4.159	1.1
25-Jan-2007	1 1/4% Index-linked Treasury Gilt 2055	3 months	625.00	0	2.42	116.71	0.833	N/A
18-Jan-2007	1 1/4% Index-linked Treasury Gilt 2017	3 months	1,200.00	0	2.35	95.45	1.712	N/A
09-Jan-2007	4 1/4% 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	4 1/4% Treasury Gilt 2027		2,250.00	0	1.51	100.45	4.218	0.7
29-Nov-2006	4 1/4% Treasury Gilt 2011		2,500.00	0	2.18	97.75	4.838	0.3
28-Nov-2006	1 1/4% 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	4 1/4% Treasury Gilt 2046		2,250.00	0	1.74	106.82	3.911	0.6
24-Oct-2006	1 1/4% Index-linked Treasury Gilt 2055	3 months	650.00	0	2.95	116.97	0.828	N/A
12-Oct-2006	1 1/4% Index-linked Treasury Gilt 2017	3 months	1,200.00	0	2.59	97.11	1.534	N/A
03-Oct-2006	4 1/4% 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	4 1/4% Treasury Gilt 2011		2,500.00	0	2.71	97.61	4.852	0.3
19-Sep-2006	1 1/4% Index-linked Treasury Gilt 2017	3 months	1,200.00	0	2.61	96.93	1.550	N/A
05-Sep-2006	4 1/4% Treasury Gilt 2027		2,250.00	0	1.51	99.09	4.316	0.6
23-Aug-2006	1 1/4% 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	2 1/2% Index-linked Treasury Stock 2024	8 months	450.00	0	2.42	237.48	1.322	N/A
11-Jul-2006	1 1/4% Index-linked Treasury Gilt 2017	3 months	1,200.00	0	2.30	96.36	1.602	N/A
04-Jul-2006	4 1/4% Treasury Gilt 2046		2,250.00	0	2.26	100.24	4.237	0.3
27-Jun-2006	1 1/4% Index-linked Treasury Gilt 2027	3 months	900.00	0	2.29	97.20	1.402	N/A
22-Jun-2006	4 1/4% Treasury Gilt 2011		2,500.00	0	2.24	97.72	4.795	0.5
07-Jun-2006	4 1/4% 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	1 1/4% Index-linked Treasury Gilt 2055	3 months	700.00	0	1.16	106.00	1.093	N/A
11-May-2006	4 1/4% Treasury Gilt 2046		2,250.00	0	1.94	100.16	4.242	0.5
25-Apr-2006	1 1/4% Index-linked Treasury Gilt 2027	3 months	1,100.00	0	1.32	97.51	1.384	N/A
11-Apr-2006	1 1/4% Index-linked Treasury Gilt 2017	3 months	1,200.00	0	1.72	98.17	1.422	N/A
04-Apr-2006	4 1/4% 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	4 1/4% Treasury Gilt 2055		2,500.00	0	1.49	109.43	3.825	1.4
07-Feb-2006	1 1/4% Index-linked Treasury Gilt 2017	3 months	1,000.00	0	2.05	99.72	1.276	N/A
26-Jan-2006	4 1/4% Treasury Gilt 2011		3,000.00	0	1.47	99.92	4.268	0.7

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)
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
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

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-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
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	4¼% 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	4¼% 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	91.39	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	234.27	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

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)
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	101.05	4.884	1.4
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	104.93	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	182.050	2.295	N/A
24-May-2001	5% Treasury Stock 2012		2,500.00	25.0	2.49	98.81	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	96.210	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	225.500	2.193	N/A
22-Jun-1999	5% Treasury Stock 2004		2,480.00	20.0	2.01	98.79	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	179.340	1.968	N/A
27-Jan-1999	2½% Index-linked Treasury Stock 2024	8 months	440.00	10.0	1.83	181.60	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	103.01325	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

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-Sep-1997	8% Treasury Stock 2021		1,500.00	0	2.33	117.031	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
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	99.40625	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	101.344	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	97.156	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	95.90625	8.080	2
27-Mar-1996	7% Treasury Stock 2001		3,000.00	0	2.64	96.96875	7.670	4
28-Feb-1996	8% Treasury Stock 2021		3,000.00	0	1.48	99.063	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	96.71875	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	98.40625	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	96.156	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

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-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
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	96.813	8.480	0
26-Aug-1992	8¼% 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	8¼% Treasury Stock 2017		2,500.00	0	1.82	97.406	9.020	0
29-Jan-1992	9¼% 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.