

USE OF THE DMO'S STANDING REPO FACILITY - 30 SEPTEMBER 2016

Stock(s) made available to the market under DMO's Standing Repo Facility:

Amount in GBP (nominal)	Stock
184 million	0.5% Treasury Gilt 2022
906 million	2% Treasury Gilt 2025
192 million	1.5% Treasury Gilt 2026

In accordance with the terms of the DMO Standing Repo Facility, effective from 4 August 2016, the DMO has today borrowed additional stock made available by the Bank of England for Standing Repo purposes, using holdings acquired under its Asset Purchase Facility (APF). The DMO has been given general collateral at the Bank of England's Official Bank Rate against the stock it has lent at 0% for the standing repo. It is intended that any additional stock created under this operation will be cancelled upon return, but the DMO will make an announcement at that time. For full terms and conditions of the Facility, please see the DMO website at:

http://www.dmo.gov.uk/documentview.aspx?docname=publications/operationalrules/RepoTC040816.pdf&page=operational_rules/Document

Additional stock(s) is(are) NOT eligible for inclusion in FTSE and iBoxx index calculations, and the amount(s) in issue following cancellation of this(these) stock(s) will remain unchanged.

UK Debt Management Office (UK DMO)