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PRESS NOTICE

RESULT OF THE POST-AUCTION OPTION FACILITY FOR 2¾% TREASURY GILT 2015

An additional £424.491 million nominal of 2¾% Treasury Gilt 2015 will be created for settlement on 03 June 2010 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 average accepted price of £102.08 and will take the total amount outstanding of 2¾% Treasury Gilt 2015 to £24,055,719,000.00 nominal.