



GILT MARKET

RESULTS OF OUTRIGHT GILT AUCTIONS

Auction Date	Gilt Name	Nominal Amount Issued via Auction (£ million)	Nominal Amount Issued via PAOF (£ million)	Total Nominal Amount Issued (£ million)	Total Cash Raised (£ million)	Bid to Cover Ratio (times)	Average Accepted Price (AAP) (£)	Yield at AAP (%)	Yield Tail at Auction (bp)
03-Jun-2026	1 1/8% Index-linked Treasury Gilt 2035	1,600.00	127.83	1,727.83	1,758.52	3.35	96.630	1.515	N/A
02-Jun-2026	4 5/8% Green Gilt 2037	3,250.00		3,250.00	3,155.91	3.63	97.105	4.975	0.2
27-May-2026	4 1/8% Treasury Gilt 2033	4,000.00		4,000.00	3,901.48	3.38	97.537	4.550	0.2
21-May-2026	4 7/8% Treasury Gilt 2036	4,000.00		4,000.00	3,952.49	3.45	98.812	5.026	0.3
19-May-2026	0 1/8% Index-linked Treasury Gilt 2031	1,250.00		1,250.00	1,699.14	3.75	97.303	0.651	N/A
12-May-2026	4 1/8% Treasury Gilt 2031	4,000.00	827.97	4,827.97	4,719.19	3.36	97.747	4.651	0.2
06-May-2026	1 1/8% Index-linked Treasury Gilt 2035	1,600.00	128.25	1,728.25	1,754.23	2.99	97.050	1.463	N/A
21-Apr-2026	4% Treasury Gilt 2029	5,000.00		5,000.00	4,965.77	3.35	99.315	4.238	0.2
16-Apr-2026	1 7/8% Index-linked Treasury Gilt 2049	900.00	225.00	1,125.00	1,107.23	3.20	94.700	2.165	N/A
09-Apr-2026	4 1/8% Treasury Gilt 2033	4,000.00	527.67	4,527.67	4,425.88	3.30	97.752	4.507	0.2
24-Mar-2026	4¾% Treasury Gilt 2035	2,250.00		2,250.00	2,222.39	3.50	98.773	4.911	0.2
17-Mar-2026	4 1/8% Treasury Gilt 2031	4,000.00	255.00	4,255.00	4,235.42	3.33	99.540	4.228	0.3
12-Mar-2026	1 7/8% Index-linked Treasury Gilt 2049	500.00		500.00	506.13	3.57	97.320	2.019	N/A
05-Mar-2026	4% Treasury Gilt 2029	3,500.00		3,500.00	3,519.63	3.49	100.561	3.810	0.4
24-Feb-2026	4 1/8% Treasury Gilt 2033	3,000.00	601.19	3,601.19	3,612.13	3.37	100.304	4.075	0.2
10-Feb-2026	4 1/8% Treasury Gilt 2031	3,750.00		3,750.00	3,771.08	3.94	100.562	4.001	0.2
03-Feb-2026	4¾% Treasury Gilt 2035	4,250.00	1,062.50	5,312.50	5,379.87	3.63	101.268	4.585	0.2
27-Jan-2026	4 1/8% Treasury Gilt 2033	3,250.00	771.25	4,021.25	3,979.52	3.81	98.962	4.296	0.2
21-Jan-2026	4% Treasury Gilt 2029	4,750.00	1,187.50	5,937.50	5,969.92	3.66	100.546	3.821	0.3
14-Jan-2026	4¾% Treasury Gilt 2035	4,500.00	1,125.00	5,625.00	5,754.10	3.26	102.295	4.456	0.3
13-Jan-2026	1 1/8% Index-linked Treasury Gilt 2035	900.00		900.00	910.36	4.81	97.230	1.432	N/A
07-Jan-2026	4 1/8% Treasury Gilt 2031	4,250.00	946.87	5,196.87	5,231.74	3.50	100.671	3.980	0.2
16-Dec-2025	4 1/8% Treasury Gilt 2031	4,250.00	556.00	4,806.00	4,813.06	3.23	100.147	4.093	0.2
10-Dec-2025	4¾% Treasury Gilt 2035	4,500.00	1,125.00	5,625.00	5,684.46	3.05	101.057	4.613	0.3
03-Dec-2025	4% Treasury Gilt 2029	4,750.00	1,187.50	5,937.50	5,964.67	3.10	100.458	3.855	0.4
02-Dec-2025	0 1/8% Index-linked Treasury Gilt 2031	1,000.00		1,000.00	1,320.49	3.88	95.450	0.949	N/A
25-Nov-2025	4 1/8% Treasury Gilt 2031	4,500.00	1,125.00	5,625.00	5,634.73	3.01	100.173	4.088	0.6
19-Nov-2025	4¾% Treasury Gilt 2035	4,500.00		4,500.00	4,549.84	2.84	101.108	4.608	0.6
04-Nov-2025	4% Treasury Gilt 2029	5,000.00	50.00	5,050.00	5,075.30	3.06	100.501	3.845	0.4
29-Oct-2025	4 1/8% Treasury Gilt 2033	3,750.00	937.50	4,687.50	4,668.18	3.04	99.588	4.191	0.3

Auction Date	Gilt Name	Nominal Amount Issued via Auction (£ million)	Nominal Amount Issued via PAOF (£ million)	Total Nominal Amount Issued (£ million)	Total Cash Raised (£ million)	Bid to Cover Ratio (times)	Average Accepted Price (AAP) (£)	Yield at AAP (%)	Yield Tail at Auction (bp)
28-Oct-2025	1 1/8% Index-linked Treasury Gilt 2035	1,500.00	375.00	1,875.00	1,875.32	2.94	95.925	1.571	N/A
23-Oct-2025	4 1/8% Treasury Gilt 2031	4,750.00	713.75	5,463.75	5,495.55	2.83	100.582	4.004	0.7
21-Oct-2025	1½% Green Gilt 2053	1,500.00		1,500.00	676.84	3.17	45.122	5.294	0.8
15-Oct-2025	0 1/8% Index-linked Treasury Gilt 2031	1,500.00		1,500.00	1,989.14	3.49	95.680	0.889	N/A
08-Oct-2025	4% Treasury Gilt 2029	5,000.00	371.42	5,371.42	5,354.10	2.92	99.678	4.095	0.8
02-Oct-2025	4¼% Treasury Gilt 2035	4,500.00		4,500.00	4,492.55	2.78	99.834	4.769	0.6
01-Oct-2025	1 1/8% Index-linked Treasury Gilt 2035	1,600.00	118.53	1,718.53	1,696.49	3.09	94.983	1.673	N/A
24-Sep-2025	4 3/8% Treasury Gilt 2030	4,750.00		4,750.00	4,803.45	2.80	101.125	4.095	0.4
23-Sep-2025	5 3/8% Treasury Gilt 2056	1,500.00	104.25	1,604.25	1,580.28	3.07	98.506	5.476	1.4
16-Sep-2025	4 3/8% Treasury Gilt 2040	3,000.00		3,000.00	2,795.29	2.95	93.176	5.048	0.9
10-Sep-2025	4% Treasury Gilt 2031	4,000.00		4,000.00	3,955.53	3.27	98.888	4.208	0.2
09-Sep-2025	4¼% Treasury Gilt 2043	1,750.00	60.00	1,810.00	1,696.60	3.50	93.735	5.291	0.2
04-Sep-2025	0 5/8% Index-linked Treasury Gilt 2045	800.00	138.47	938.47	754.32	3.91	72.277	2.412	N/A
27-Aug-2025	4 3/8% Treasury Gilt 2028	5,000.00	156.82	5,156.82	5,203.89	3.16	100.913	3.991	0.2
19-Aug-2025	1 1/8% Index-linked Treasury Gilt 2035	1,600.00	356.68	1,956.68	1,909.34	3.10	94.440	1.728	N/A
12-Aug-2025	4 3/8% Treasury Gilt 2030	4,750.00		4,750.00	4,819.17	3.15	101.456	4.022	0.1
05-Aug-2025	4½% Treasury Gilt 2035	4,500.00	1,125.00	5,625.00	5,615.37	3.33	99.829	4.522	0.1
29-Jul-2025	4 3/8% Treasury Gilt 2028	5,000.00	1,250.00	6,250.00	6,316.39	3.71	101.062	3.941	0.2
23-Jul-2025	4 3/8% Treasury Gilt 2040	3,000.00	750.00	3,750.00	3,485.96	3.69	92.959	5.066	0.1
22-Jul-2025	1 1/8% Index-linked Treasury Gilt 2035	1,700.00	307.85	2,007.85	1,978.94	3.35	95.668	1.588	N/A
17-Jul-2025	4 3/8% Treasury Gilt 2030	4,750.00	1,141.10	5,891.10	5,963.87	3.12	101.235	4.078	0.2
09-Jul-2025	4½% Treasury Gilt 2035	4,500.00	261.75	4,761.75	4,711.69	2.89	98.949	4.635	0.2
08-Jul-2025	1 7/8% Index-linked Treasury Gilt 2049	900.00		900.00	841.61	3.39	91.090	2.360	N/A
02-Jul-2025	4 3/8% Treasury Gilt 2028	5,000.00	50.00	5,050.00	5,117.03	3.46	101.327	3.847	0.1
01-Jul-2025	1½% Green Gilt 2053	2,000.00		2,000.00	919.06	3.20	45.953	5.169	0.8
25-Jun-2025	4 3/8% Treasury Gilt 2040	3,250.00		3,250.00	3,089.61	2.88	95.065	4.850	1.0
24-Jun-2025	1 1/8% Index-linked Treasury Gilt 2035	1,700.00	40.78	1,740.78	1,740.63	3.02	97.512	1.386	N/A
17-Jun-2025	4 3/8% Treasury Gilt 2030	4,500.00	1,125.00	5,625.00	5,699.82	3.26	101.330	4.060	0.2
11-Jun-2025	4½% Treasury Gilt 2035	4,250.00		4,250.00	4,220.62	2.89	99.309	4.588	0.3
04-Jun-2025	4 3/8% Treasury Gilt 2028	4,750.00	1,175.62	5,925.62	5,973.22	3.08	100.803	4.062	0.3
03-Jun-2025	4% Treasury Gilt 2063	1,250.00	169.25	1,419.25	1,121.39	3.51	79.013	5.281	0.3
28-May-2025	0 7/8% Green Gilt 2033	2,750.00		2,750.00	2,072.70	3.56	75.371	4.511	0.3
21-May-2025	4% Treasury Gilt 2031	4,250.00	521.38	4,771.38	4,665.35	2.74	97.778	4.401	0.7
14-May-2025	4½% Treasury Gilt 2035	4,250.00	643.41	4,893.41	4,826.76	3.13	98.638	4.673	0.3
13-May-2025	0 5/8% Index-linked Treasury Gilt 2045	1,000.00	244.05	1,244.05	1,002.06	3.19	74.300	2.235	N/A
07-May-2025	4 3/8% Treasury Gilt 2030	4,500.00	1,125.00	5,625.00	5,721.81	3.23	101.721	3.977	0.4
30-Apr-2025	4 3/8% Treasury Gilt 2028	4,500.00	1,125.00	5,625.00	5,706.15	3.48	101.443	3.834	0.2
29-Apr-2025	1¼% Index-linked Treasury Gilt 2054	900.00	217.00	1,117.00	928.74	3.31	79.907	2.175	N/A

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24-Apr-2025	4¼% Treasury Gilt 2043	1,750.00	437.50	2,187.50	2,082.72	3.38	95.210	5.155	0.3
15-Apr-2025	4½% Treasury Gilt 2035	4,000.00		4,000.00	3,956.18	2.85	98.905	4.638	0.4
09-Apr-2025	4 3/8% Treasury Gilt 2030	4,500.00	22.75	4,522.75	4,568.37	2.95	101.009	4.142	1.0
08-Apr-2025	4 3/8% Treasury Gilt 2054	2,250.00	562.50	2,812.50	2,406.20	3.04	85.554	5.357	0.2
03-Apr-2025	4 3/8% Treasury Gilt 2040	3,250.00	812.50	4,062.50	3,832.52	2.58	94.339	4.917	0.9
02-Apr-2025	1 1/8% Index-linked Treasury Gilt 2035	1,600.00	344.60	1,944.60	1,922.15	3.36	98.600	1.268	N/A
27-Mar-2025	4% Treasury Gilt 2031	3,000.00	750.00	3,750.00	3,640.67	3.10	97.085	4.517	0.5
25-Mar-2025	4¼% Treasury Gilt 2043	2,000.00		2,000.00	1,886.37	2.97	94.318	5.232	0.5
18-Mar-2025	4 3/8% Treasury Gilt 2028	4,250.00	1,062.50	5,312.50	5,328.84	3.27	100.308	4.263	0.4
12-Mar-2025	4½% Treasury Gilt 2035	4,000.00		4,000.00	3,943.20	2.92	98.580	4.679	0.5
05-Mar-2025	4 3/8% Treasury Gilt 2030	4,250.00		4,250.00	4,261.44	3.39	100.269	4.311	0.3
04-Mar-2025	4 3/8% Treasury Gilt 2054	2,250.00	562.50	2,812.50	2,501.74	2.85	88.951	5.104	0.2
27-Feb-2025	4 3/8% Treasury Gilt 2040	3,250.00		3,250.00	3,092.07	2.89	95.141	4.836	0.6
25-Feb-2025	1 1/8% Index-linked Treasury Gilt 2035	1,600.00	307.68	1,907.68	1,914.91	3.52	100.100	1.115	N/A
19-Feb-2025	4 3/8% Treasury Gilt 2028	4,250.00		4,250.00	4,259.70	3.09	100.228	4.294	0.5
18-Feb-2025	4% Treasury Gilt 2063	1,750.00	359.75	2,109.75	1,726.72	2.80	81.845	5.076	0.3
12-Feb-2025	0 5/8% Index-linked Treasury Gilt 2045	1,000.00		1,000.00	874.09	3.48	81.274	1.732	N/A
05-Feb-2025	1½% Green Gilt 2053	2,000.00		2,000.00	947.37	3.20	47.369	4.976	0.3
04-Feb-2025	4 3/8% Treasury Gilt 2030	4,250.00	1,062.50	5,312.50	5,335.55	3.05	100.434	4.276	0.5
29-Jan-2025	0 7/8% Green Gilt 2033	3,000.00		3,000.00	2,243.50	3.10	74.783	4.473	0.7
28-Jan-2025	1 1/8% Index-linked Treasury Gilt 2035	1,500.00		1,500.00	1,499.56	3.12	99.971	1.128	N/A
23-Jan-2025	4 3/8% Treasury Gilt 2028	4,250.00	1,062.50	5,312.50	5,311.10	3.20	99.974	4.384	0.2
15-Jan-2025	4¼% Treasury Gilt 2034	4,000.00	1,000.00	5,000.00	4,788.50	2.80	95.770	4.808	0.9
14-Jan-2025	1¼% Index-linked Treasury Gilt 2054	1,000.00	183.08	1,183.08	985.70	3.06	80.714	2.126	N/A
08-Jan-2025	4 3/8% Treasury Gilt 2030	4,250.00		4,250.00	4,227.23	3.00	99.464	4.490	0.5
07-Jan-2025	4 3/8% Treasury Gilt 2054	2,250.00	16.88	2,266.88	1,986.69	2.75	87.640	5.198	0.3
17-Dec-2024	4 1/8% Treasury Gilt 2029	3,750.00		3,750.00	3,715.30	2.90	99.075	4.348	0.8
11-Dec-2024	4¼% Treasury Gilt 2034	4,000.00		4,000.00	3,974.11	2.87	99.353	4.332	1.3
10-Dec-2024	0¼% Index-linked Treasury Gilt 2033	1,500.00		1,500.00	1,569.28	3.39	100.040	0.745	N/A
04-Dec-2024	4% Treasury Gilt 2031	4,000.00		4,000.00	3,963.12	2.91	99.078	4.155	0.8
03-Dec-2024	4 3/8% Treasury Gilt 2054	2,250.00	562.50	2,812.50	2,646.77	3.00	94.107	4.747	0.4
19-Nov-2024	3¾% Treasury Gilt 2038	3,250.00		3,250.00	2,991.52	2.74	92.047	4.558	0.6
13-Nov-2024	4 3/8% Treasury Gilt 2028	4,000.00	68.75	4,068.75	4,053.65	3.12	99.629	4.499	1.0
12-Nov-2024	4¼% Treasury Gilt 2043	2,250.00	11.87	2,261.87	2,237.87	3.28	98.939	4.836	0.1
05-Nov-2024	4¼% Treasury Gilt 2034	3,750.00		3,750.00	3,683.43	2.81	98.225	4.475	0.8
31-Oct-2024	1½% Green Gilt 2053	2,250.00		2,250.00	1,091.97	3.15	48.532	4.831	0.5
29-Oct-2024	4 1/8% Treasury Gilt 2029	4,000.00		4,000.00	3,995.79	3.05	99.895	4.148	0.8
23-Oct-2024	3¾% Treasury Gilt 2027	4,000.00	787.27	4,787.27	4,751.50	3.29	99.253	4.082	0.6

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22-Oct-2024	0 5/8% Index-linked Treasury Gilt 2045	900.00	184.85	1,084.85	1,014.74	3.57	87.466	1.328	N/A
16-Oct-2024	4% Treasury Gilt 2031	3,500.00	875.00	4,375.00	4,378.14	3.42	100.072	3.988	0.2
15-Oct-2024	4 3/8% Treasury Gilt 2054	2,250.00	562.50	2,812.50	2,651.53	3.08	94.277	4.735	0.3
09-Oct-2024	4¼% Treasury Gilt 2034	3,750.00	18.75	3,768.75	3,792.22	3.25	100.623	4.170	0.9
08-Oct-2024	0 1/8% Index-linked Treasury Gilt 2039	1,000.00	151.62	1,151.62	1,321.05	3.14	87.700	1.044	N/A
02-Oct-2024	4 1/8% Treasury Gilt 2029	4,000.00	20.00	4,020.00	4,062.65	2.93	101.061	3.880	1.2
01-Oct-2024	4¾% Treasury Gilt 2043	2,250.00	562.50	2,812.50	2,930.64	3.27	104.201	4.421	0.1
25-Sep-2024	4% Treasury Gilt 2031	3,750.00		3,750.00	3,792.82	2.98	101.142	3.814	1.6
24-Sep-2024	0¾% Index-linked Treasury Gilt 2033	1,500.00	206.52	1,706.52	1,818.24	3.17	102.361	0.486	N/A
18-Sep-2024	0 7/8% Green Gilt 2033	2,750.00		2,750.00	2,161.79	3.55	78.610	3.731	0.9
17-Sep-2024	4 3/8% Treasury Gilt 2054	2,250.00	497.75	2,747.75	2,768.84	2.89	100.768	4.329	0.9
11-Sep-2024	4¼% Treasury Gilt 2034	3,750.00		3,750.00	3,900.91	2.84	104.024	3.757	1.3
10-Sep-2024	0 5/8% Index-linked Treasury Gilt 2045	900.00	98.28	998.28	951.62	3.44	89.561	1.200	N/A
05-Sep-2024	4 1/8% Treasury Gilt 2029	4,000.00		4,000.00	4,055.19	3.29	101.380	3.811	0.9
28-Aug-2024	0¾% Index-linked Treasury Gilt 2033	1,500.00	47.38	1,547.38	1,651.48	2.94	102.601	0.462	N/A
21-Aug-2024	3¾% Treasury Gilt 2027	3,750.00	250.98	4,000.98	3,970.41	3.33	99.236	4.068	0.3
13-Aug-2024	3¾% Treasury Gilt 2038	3,000.00	750.00	3,750.00	3,603.49	3.28	96.093	4.131	0.1
07-Aug-2024	4 1/8% Treasury Gilt 2029	4,000.00	20.25	4,020.25	4,068.80	2.87	101.208	3.854	0.9
06-Aug-2024	4¾% Treasury Gilt 2043	2,000.00	500.00	2,500.00	2,621.77	3.37	104.871	4.372	0.2
30-Jul-2024	4¼% Treasury Gilt 2034	3,750.00	504.89	4,254.89	4,312.53	2.93	101.355	4.082	0.5
24-Jul-2024	4 3/8% Treasury Gilt 2054	2,250.00	325.25	2,575.25	2,466.99	3.35	95.796	4.636	0.2
23-Jul-2024	0 1/8% Index-linked Treasury Gilt 2039	1,000.00	239.33	1,239.33	1,409.60	3.08	87.425	1.053	N/A
17-Jul-2024	4 1/8% Treasury Gilt 2029	4,000.00		4,000.00	4,018.35	3.10	100.459	4.023	0.9
16-Jul-2024	4¾% Treasury Gilt 2043	2,250.00	562.50	2,812.50	2,895.43	3.29	102.949	4.519	0.1
11-Jul-2024	4% Treasury Gilt 2031	3,750.00		3,750.00	3,732.25	3.29	99.527	4.074	0.3
02-Jul-2024	3¾% Treasury Gilt 2027	4,000.00	110.00	4,110.00	4,038.65	3.26	98.264	4.441	0.4
26-Jun-2024	3¾% Treasury Gilt 2038	3,000.00		3,000.00	2,827.45	3.42	94.248	4.314	0.1
25-Jun-2024	0¾% Index-linked Treasury Gilt 2033	1,500.00	302.70	1,802.70	1,902.42	2.89	102.123	0.518	N/A
18-Jun-2024	4 1/8% Treasury Gilt 2029	4,000.00	1,000.00	5,000.00	5,009.71	3.59	100.194	4.083	0.3
12-Jun-2024	0 5/8% Index-linked Treasury Gilt 2045	900.00	171.00	1,071.00	990.23	3.88	87.674	1.304	N/A
05-Jun-2024	3¾% Treasury Gilt 2027	4,000.00	1,000.00	5,000.00	4,902.64	3.27	98.053	4.505	0.6
04-Jun-2024	4% Treasury Gilt 2063	2,000.00		2,000.00	1,797.06	3.10	89.853	4.557	1.3
29-May-2024	0 1/8% Index-linked Treasury Gilt 2039	1,000.00		1,000.00	1,126.84	3.16	87.330	1.051	N/A
22-May-2024	4 1/8% Treasury Gilt 2029	4,000.00	567.75	4,567.75	4,552.39	3.20	99.664	4.199	0.6
21-May-2024	4¾% Treasury Gilt 2043	2,250.00	562.50	2,812.50	2,873.42	3.67	102.166	4.580	0.4
15-May-2024	0 7/8% Green Gilt 2033	3,000.00		3,000.00	2,269.58	3.52	75.653	4.072	0.7
14-May-2024	0 1/8% Index-linked Treasury Gilt 2073	600.00	22.85	622.85	512.43	3.29	66.420	0.994	N/A
08-May-2024	1½% Green Gilt 2053	2,500.00		2,500.00	1,275.44	3.26	51.018	4.545	0.6

Auction Date	Gilt Name	Nominal Amount Issued via Auction (£ million)	Nominal Amount Issued via PAOF (£ million)	Total Nominal Amount Issued (£ million)	Total Cash Raised (£ million)	Bid to Cover Ratio (times)	Average Accepted Price (AAP) (£)	Yield at AAP (%)	Yield Tail at Auction (bp)
01-May-2024	4 5/8% Treasury Gilt 2034	3,750.00		3,750.00	3,824.70	3.10	101.992	4.371	1.0
30-Apr-2024	4 1/8% Treasury Gilt 2029	4,000.00		4,000.00	3,976.85	3.21	99.421	4.251	0.8
17-Apr-2024	4% Treasury Gilt 2031	3,750.00		3,750.00	3,697.47	2.97	98.599	4.218	1.4
16-Apr-2024	0 3/4% Index-linked Treasury Gilt 2033	1,500.00	122.08	1,622.08	1,702.28	3.40	102.910	0.440	N/A
10-Apr-2024	3 3/4% Treasury Gilt 2027	4,000.00	1,000.00	5,000.00	4,937.85	3.68	98.757	4.204	0.3
09-Apr-2024	4 3/4% Treasury Gilt 2043	2,250.00	533.62	2,783.62	2,875.34	3.67	103.295	4.495	0.1
04-Apr-2024	4 5/8% Treasury Gilt 2034	3,750.00		3,750.00	3,933.98	3.33	104.906	4.015	0.7
26-Mar-2024	4 1/2% Treasury Gilt 2028	3,000.00		3,000.00	3,065.62	3.48	102.187	3.928	0.3
19-Mar-2024	4 3/4% Treasury Gilt 2043	2,000.00	500.00	2,500.00	2,591.80	3.41	103.672	4.467	0.4
12-Mar-2024	4 5/8% Treasury Gilt 2034	3,750.00	937.50	4,687.50	4,953.19	3.61	105.668	3.927	0.2
05-Mar-2024	3 3/4% Treasury Gilt 2027	3,750.00	937.50	4,687.50	4,613.15	3.01	98.414	4.314	0.5
28-Feb-2024	4% Treasury Gilt 2031	4,000.00		4,000.00	3,977.63	3.00	99.441	4.085	2.2
27-Feb-2024	0 1/8% Index-linked Treasury Gilt 2039	900.00		900.00	997.56	3.48	86.805	1.076	N/A
21-Feb-2024	4 1/2% Treasury Gilt 2028	4,000.00	1,000.00	5,000.00	5,078.59	3.34	101.572	4.095	0.4
20-Feb-2024	4% Treasury Gilt 2063	1,750.00	388.50	2,138.50	1,934.71	2.92	90.471	4.518	0.6
14-Feb-2024	4 5/8% Treasury Gilt 2034	3,750.00		3,750.00	3,899.65	3.09	103.991	4.132	1.0
13-Feb-2024	0 3/4% Index-linked Treasury Gilt 2033	1,500.00	314.45	1,814.45	1,863.04	2.97	101.097	0.634	N/A
07-Feb-2024	3 3/4% Treasury Gilt 2027	4,000.00		4,000.00	3,955.99	3.04	98.900	4.131	0.5
06-Feb-2024	1 1/2% Green Gilt 2053	2,500.00		2,500.00	1,265.13	3.05	50.605	4.565	0.3
30-Jan-2024	0 1/8% Index-linked Treasury Gilt 2051	900.00	61.70	961.70	895.23	3.10	72.560	1.333	N/A
24-Jan-2024	4 1/2% Treasury Gilt 2028	4,000.00	26.00	4,026.00	4,114.49	2.86	102.198	3.946	1.2
17-Jan-2024	4 5/8% Treasury Gilt 2034	3,750.00		3,750.00	3,950.58	3.10	105.349	3.973	0.6
16-Jan-2024	0 3/4% Index-linked Treasury Gilt 2033	1,500.00	18.78	1,518.78	1,588.99	3.04	103.154	0.423	N/A
10-Jan-2024	3 3/4% Treasury Gilt 2027	4,000.00	1,000.00	5,000.00	4,979.54	3.44	99.591	3.887	0.2
09-Jan-2024	4 3/4% Treasury Gilt 2043	2,250.00	562.50	2,812.50	2,945.10	3.62	104.715	4.391	0.2
04-Jan-2024	3 3/4% Treasury Gilt 2038	3,000.00	423.75	3,423.75	3,308.36	3.36	96.630	4.067	0.2
19-Dec-2023	4 5/8% Treasury Gilt 2034	3,000.00		3,000.00	3,222.16	2.84	107.405	3.739	0.5
13-Dec-2023	3 3/4% Treasury Gilt 2053	2,000.00	500.00	2,500.00	2,219.93	2.70	88.797	4.430	0.5
12-Dec-2023	4 1/2% Treasury Gilt 2028	3,750.00	937.50	4,687.50	4,774.93	2.53	101.865	4.041	0.9
06-Dec-2023	0 7/8% Green Gilt 2033	3,000.00		3,000.00	2,237.06	2.66	74.569	4.091	1.3
05-Dec-2023	0 3/4% Index-linked Treasury Gilt 2033	1,500.00	67.45	1,567.45	1,597.00	2.68	100.252	0.724	N/A
29-Nov-2023	3 1/2% Treasury Gilt 2025	4,250.00	428.88	4,678.88	4,590.25	2.36	98.106	4.554	2.0
28-Nov-2023	3 3/4% Treasury Gilt 2053	2,750.00		2,750.00	2,346.69	2.34	85.334	4.664	1.5
08-Nov-2023	0 1/8% Index-linked Treasury Gilt 2051	900.00	142.45	1,042.45	972.11	3.18	72.734	1.314	N/A
07-Nov-2023	4 5/8% Treasury Gilt 2034	3,750.00	642.33	4,392.33	4,471.49	2.90	101.802	4.405	0.4
01-Nov-2023	4 1/2% Treasury Gilt 2028	4,000.00	598.57	4,598.57	4,603.27	2.30	100.102	4.474	1.0
25-Oct-2023	3 3/4% Treasury Gilt 2038	3,000.00	220.31	3,220.31	2,852.14	2.97	88.567	4.871	0.4
24-Oct-2023	0 3/4% Index-linked Treasury Gilt 2033	1,500.00		1,500.00	1,503.54	2.94	99.218	0.831	N/A

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17-Oct-2023	3¼% Treasury Gilt 2053	2,750.00		2,750.00	2,245.88	2.60	81.668	4.926	0.8
11-Oct-2023	4 5/8% Treasury Gilt 2034	3,750.00	937.50	4,687.50	4,757.34	3.12	101.490	4.444	0.5
10-Oct-2023	0 1/8% Index-linked Treasury Gilt 2039	900.00		900.00	955.97	3.17	84.053	1.265	N/A
04-Oct-2023	3½% Treasury Gilt 2025	4,250.00	1,062.50	5,312.50	5,162.84	2.61	97.183	4.964	1.1
03-Oct-2023	1½% Green Gilt 2053	2,250.00		2,250.00	1,049.53	2.83	46.646	4.936	1.0
26-Sep-2023	0 7/8% Green Gilt 2033	3,000.00		3,000.00	2,179.50	2.56	72.650	4.315	1.3
19-Sep-2023	3¼% Treasury Gilt 2053	2,750.00		2,750.00	2,329.97	2.38	84.726	4.704	1.6
13-Sep-2023	3¼% Treasury Gilt 2033	3,750.00	252.13	4,002.13	3,650.83	2.38	91.222	4.402	1.2
12-Sep-2023	0 1/8% Index-linked Treasury Gilt 2051	900.00	10.00	910.00	840.16	2.54	72.310	1.330	N/A
06-Sep-2023	4½% Treasury Gilt 2028	4,000.00	660.43	4,660.43	4,600.93	2.47	98.723	4.803	0.6
22-Aug-2023	0¼% Index-linked Treasury Gilt 2033	1,500.00	340.03	1,840.03	1,817.95	2.33	97.791	0.977	N/A
15-Aug-2023	1 1/8% Treasury Gilt 2039	2,500.00		2,500.00	1,508.23	2.51	60.329	4.786	0.8
09-Aug-2023	3¼% Treasury Gilt 2033	3,500.00		3,500.00	3,203.57	2.60	91.531	4.350	0.7
08-Aug-2023	0 1/8% Index-linked Treasury Gilt 2039	900.00	204.50	1,104.50	1,224.27	2.62	87.571	0.986	N/A
01-Aug-2023	3½% Treasury Gilt 2025	4,000.00		4,000.00	3,853.01	2.67	96.325	5.272	0.9
25-Jul-2023	3¼% Treasury Gilt 2038	3,000.00		3,000.00	2,778.18	2.56	92.606	4.447	1.1
19-Jul-2023	4½% Treasury Gilt 2028	3,750.00		3,750.00	3,737.80	2.19	99.675	4.575	2.1
18-Jul-2023	3¼% Treasury Gilt 2053	2,500.00		2,500.00	2,197.70	2.33	87.908	4.484	2.2
12-Jul-2023	3¼% Treasury Gilt 2033	3,500.00		3,500.00	3,139.40	2.75	89.697	4.595	0.3
05-Jul-2023	3½% Treasury Gilt 2025	4,000.00	643.06	4,643.06	4,428.96	2.77	95.389	5.668	0.3
04-Jul-2023	1½% Green Gilt 2053	2,000.00		2,000.00	1,040.77	2.64	52.039	4.387	0.3
28-Jun-2023	3¼% Treasury Gilt 2038	2,750.00	687.50	3,437.50	3,176.84	2.26	92.417	4.463	0.3
27-Jun-2023	0¼% Index-linked Treasury Gilt 2033	1,500.00	190.35	1,690.35	1,715.54	2.33	101.490	0.602	N/A
20-Jun-2023	4½% Treasury Gilt 2028	3,750.00	937.50	4,687.50	4,599.43	2.39	98.121	4.932	0.7
13-Jun-2023	3¼% Treasury Gilt 2033	3,500.00		3,500.00	3,199.35	2.33	91.410	4.351	1.0
07-Jun-2023	3½% Treasury Gilt 2025	4,000.00	76.16	4,076.16	3,951.95	2.34	96.953	4.874	0.6
06-Jun-2023	3¼% Treasury Gilt 2053	2,500.00	612.50	3,112.50	2,738.30	2.58	87.978	4.478	0.5
24-May-2023	0 7/8% Green Gilt 2033	3,000.00		3,000.00	2,172.15	3.02	72.405	4.239	0.2
23-May-2023	0 1/8% Index-linked Treasury Gilt 2051	750.00		750.00	715.76	2.82	76.584	1.105	N/A
17-May-2023	4 1/8% Treasury Gilt 2027	3,750.00	899.75	4,649.75	4,675.94	2.60	100.563	3.958	0.4
10-May-2023	3¼% Treasury Gilt 2033	3,500.00	875.00	4,375.00	4,163.90	2.81	95.175	3.849	0.2
03-May-2023	3½% Treasury Gilt 2025	4,000.00		4,000.00	3,942.28	2.56	98.557	4.121	0.7
19-Apr-2023	4 1/8% Treasury Gilt 2027	3,750.00	491.57	4,241.57	4,254.01	2.46	100.293	4.039	0.5
18-Apr-2023	3¼% Treasury Gilt 2053	2,250.00	562.50	2,812.50	2,649.93	2.50	94.220	4.083	0.2
13-Apr-2023	3¼% Treasury Gilt 2033	3,250.00	812.50	4,062.50	3,948.45	3.04	97.193	3.592	0.2
12-Apr-2023	0 1/8% Index-linked Treasury Gilt 2039	900.00	224.02	1,124.02	1,326.81	2.65	96.762	0.334	N/A
05-Apr-2023	0½% Treasury Gilt 2029	3,500.00	875.00	4,375.00	3,689.84	2.67	84.339	3.497	0.2
04-Apr-2023	1 1/8% Treasury Gilt 2039	2,250.00		2,250.00	1,543.50	2.58	68.600	3.780	0.2

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22-Mar-2023	4 1/8% Treasury Gilt 2027	3,500.00		3,500.00	3,547.00	2.27	101.343	3.746	0.5
21-Mar-2023	3¾% Treasury Gilt 2053	2,000.00	465.00	2,465.00	2,414.88	2.71	97.967	3.864	0.1
14-Mar-2023	3¼% Treasury Gilt 2033	3,000.00	750.00	3,750.00	3,673.50	2.42	97.960	3.495	0.4
08-Mar-2023	0½% Treasury Gilt 2061	2,000.00	500.00	2,500.00	830.85	2.81	33.234	3.821	0.6
07-Mar-2023	3½% Treasury Gilt 2025	4,500.00		4,500.00	4,427.96	2.08	98.399	4.151	3.0
02-Mar-2023	0 1/8% Index-linked Treasury Gilt 2051	650.00	86.83	736.83	742.89	2.40	82.280	0.835	N/A
01-Mar-2023	3¾% Treasury Gilt 2038	2,500.00	625.00	3,125.00	2,989.81	2.41	95.674	4.142	0.4
22-Feb-2023	1½% Green Gilt 2053	2,000.00		2,000.00	1,120.01	2.42	56.001	4.018	0.6
21-Feb-2023	0½% Treasury Gilt 2029	3,500.00		3,500.00	2,924.94	2.20	83.570	3.597	2.2
14-Feb-2023	3¼% Treasury Gilt 2033	3,000.00		3,000.00	2,930.53	2.36	97.684	3.527	1.1
08-Feb-2023	1 1/8% Treasury Gilt 2039	2,000.00		2,000.00	1,375.95	2.42	68.797	3.736	0.7
07-Feb-2023	4 1/8% Treasury Gilt 2027	3,500.00		3,500.00	3,600.00	2.36	102.857	3.351	0.7
01-Feb-2023	0 7/8% Green Gilt 2033	3,000.00		3,000.00	2,329.76	2.22	77.659	3.428	0.7
19-Jan-2023	0 1/8% Index-linked Treasury Gilt 2031	1,100.00	95.93	1,195.93	1,470.85	2.56	101.010	0.007	N/A
17-Jan-2023	3½% Treasury Gilt 2025	4,000.00	440.75	4,440.75	4,425.48	2.23	99.656	3.634	0.9
10-Jan-2023	3¼% Treasury Gilt 2033	3,000.00	702.50	3,702.50	3,564.45	2.77	96.271	3.697	0.3
05-Jan-2023	4 1/8% Treasury Gilt 2027	3,500.00		3,500.00	3,560.30	2.18	101.723	3.665	0.6
20-Dec-2022	0¼% Treasury Gilt 2025	3,250.00	369.25	3,619.25	3,360.05	2.11	92.838	3.813	1.5
13-Dec-2022	1% Treasury Gilt 2032	3,000.00	750.00	3,750.00	3,066.22	2.21	81.766	3.333	1.1
07-Dec-2022	0 1/8% Index-linked Treasury Gilt 2031	700.00	44.65	744.65	940.39	3.24	106.076	-0.558	N/A
06-Dec-2022	4 1/8% Treasury Gilt 2027	3,250.00	812.50	4,062.50	4,164.07	2.20	102.500	3.472	0.5
06-Dec-2022	1 1/8% Treasury Gilt 2039	2,250.00	562.50	2,812.50	1,989.73	2.35	70.746	3.514	0.2
01-Dec-2022	1¼% Treasury Gilt 2051	2,250.00	562.50	2,812.50	1,706.32	2.10	60.669	3.411	0.6
23-Nov-2022	0¼% Treasury Gilt 2025	3,500.00	59.50	3,559.50	3,329.13	1.89	93.528	3.347	1.8
15-Nov-2022	1% Treasury Gilt 2032	3,250.00		3,250.00	2,631.91	2.11	80.982	3.426	0.7
15-Nov-2022	0 7/8% Treasury Gilt 2046	2,250.00		2,250.00	1,293.14	2.11	57.473	3.592	0.5
10-Nov-2022	4 1/8% Treasury Gilt 2027	3,500.00	875.00	4,375.00	4,459.69	2.30	101.936	3.626	0.4
09-Nov-2022	0 7/8% Green Gilt 2033	2,750.00		2,750.00	2,064.92	2.25	75.088	3.712	1.1
26-Oct-2022	0½% Treasury Gilt 2029	3,500.00		3,500.00	2,868.17	1.96	81.948	3.763	0.8
25-Oct-2022	0 1/8% Index-linked Treasury Gilt 2039	800.00	98.85	898.85	1,053.81	2.46	100.890	0.070	N/A
19-Oct-2022	1% Treasury Gilt 2032	3,250.00	812.50	4,062.50	3,095.98	2.42	76.209	4.109	0.3
18-Oct-2022	1¼% Treasury Gilt 2051	2,500.00	625.00	3,125.00	1,523.99	2.13	48.768	4.409	1.5
12-Oct-2022	4 1/8% Treasury Gilt 2027	3,500.00	865.25	4,365.25	4,252.45	2.08	97.416	4.800	0.8
11-Oct-2022	0 1/8% Index-linked Treasury Gilt 2051	900.00	206.30	1,106.30	870.60	2.75	67.300	1.551	N/A
05-Oct-2022	1% Treasury Gilt 2032	3,000.00	750.00	3,750.00	2,851.55	2.50	76.041	4.123	0.3
04-Oct-2022	0½% Treasury Gilt 2061	2,500.00		2,500.00	948.12	1.97	37.925	3.371	4.0
27-Sep-2022	0 1/8% Index-linked Treasury Gilt 2031	1,200.00		1,200.00	1,382.76	2.30	98.670	0.277	N/A
07-Sep-2022	1% Treasury Gilt 2032	2,750.00	687.50	3,437.50	2,856.02	2.40	83.084	3.088	0.9

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06-Sep-2022	0¼% Treasury Gilt 2025	3,500.00	683.16	4,183.16	3,902.30	2.57	93.286	3.182	0.9
01-Sep-2022	0 7/8% Treasury Gilt 2046	2,000.00	500.00	2,500.00	1,540.11	2.51	61.604	3.224	0.4
23-Aug-2022	0 1/8% Index-linked Treasury Gilt 2039	750.00		750.00	1,040.32	2.03	121.322	-1.049	N/A
16-Aug-2022	0½% Treasury Gilt 2029	2,750.00	53.50	2,803.50	2,557.30	2.65	91.218	1.955	0.5
09-Aug-2022	1¼% Treasury Gilt 2051	1,750.00	10.00	1,760.00	1,351.75	2.52	76.804	2.360	0.2
02-Aug-2022	1% Treasury Gilt 2032	2,750.00	21.88	2,771.88	2,583.31	2.38	93.197	1.782	0.4
27-Jul-2022	0 1/8% Index-linked Treasury Gilt 2051	700.00		700.00	978.69	2.28	122.100	-0.583	N/A
21-Jul-2022	0¼% Treasury Gilt 2025	3,500.00	866.25	4,366.25	4,155.05	2.53	95.163	2.231	0.5
19-Jul-2022	1 1/8% Treasury Gilt 2039	2,000.00	500.00	2,500.00	1,994.87	2.56	79.795	2.641	0.2
12-Jul-2022	1% Treasury Gilt 2032	2,750.00	687.50	3,437.50	3,099.34	2.45	90.163	2.145	0.2
05-Jul-2022	1¼% Treasury Gilt 2051	2,000.00	378.75	2,378.75	1,754.35	2.24	73.751	2.531	0.4
28-Jun-2022	0 1/8% Index-linked Treasury Gilt 2031	1,000.00	11.98	1,011.98	1,314.13	2.77	114.200	-1.335	N/A
08-Jun-2022	1% Treasury Gilt 2032	2,500.00	625.00	3,125.00	2,776.41	2.85	88.845	2.296	0.2
07-Jun-2022	0¼% Treasury Gilt 2025	3,000.00	75.00	3,075.00	2,940.75	2.24	95.634	1.951	1.0
24-May-2022	0 1/8% Index-linked Treasury Gilt 2039	750.00	97.70	847.70	1,245.14	2.13	135.039	-1.670	N/A
17-May-2022	1¼% Treasury Gilt 2051	1,750.00	437.50	2,187.50	1,808.57	2.91	82.678	2.040	0.2
11-May-2022	0½% Treasury Gilt 2029	2,500.00		2,500.00	2,319.99	2.48	92.800	1.636	1.2
10-May-2022	0 7/8% Green Gilt 2033	2,250.00		2,250.00	2,007.11	2.37	89.205	1.951	1.6
20-Apr-2022	1 1/8% Treasury Gilt 2039	2,000.00	500.00	2,500.00	2,136.65	2.95	85.466	2.162	0.2
12-Apr-2022	1% Treasury Gilt 2032	2,500.00	625.00	3,125.00	2,867.78	2.64	91.769	1.925	0.2
05-Apr-2022	0 3/8% Treasury Gilt 2026	3,250.00		3,250.00	3,087.53	2.34	95.001	1.518	0.5
15-Mar-2022	0 1/8% Index-linked Treasury Gilt 2031	1,200.00	39.40	1,239.40	1,771.48	2.30	132.090	-2.829	N/A
08-Mar-2022	1¼% Treasury Gilt 2051	1,500.00	375.00	1,875.00	1,730.07	2.31	92.270	1.580	0.4
02-Mar-2022	0¼% Treasury Gilt 2025	3,250.00		3,250.00	3,184.53	1.91	97.986	0.952	2.5
15-Feb-2022	1% Treasury Gilt 2032	2,250.00		2,250.00	2,126.58	2.51	94.515	1.598	0.7
26-Jan-2022	0 1/8% Index-linked Treasury Gilt 2051	600.00		600.00	1,250.14	2.04	195.204	-2.191	N/A
18-Jan-2022	0½% Treasury Gilt 2029	2,500.00	625.00	3,125.00	2,997.41	2.39	95.917	1.105	0.4
11-Jan-2022	0 3/8% Treasury Gilt 2026	3,000.00		3,000.00	2,914.39	2.37	97.146	0.988	0.3
07-Dec-2021	1¼% Treasury Gilt 2051	1,500.00	375.00	1,875.00	2,060.50	2.42	109.893	0.871	1.0
01-Dec-2021	1% Treasury Gilt 2032	2,250.00		2,250.00	2,267.89	2.23	100.795	0.918	1.9
16-Nov-2021	0 7/8% Treasury Gilt 2046	1,750.00	420.38	2,170.38	2,032.26	2.03	93.636	1.178	1.0
10-Nov-2021	0 1/8% Index-linked Treasury Gilt 2031	900.00		900.00	1,311.20	2.25	138.970	-3.242	N/A
03-Nov-2021	0½% Treasury Gilt 2029	2,500.00		2,500.00	2,432.24	2.40	97.290	0.887	0.5
02-Nov-2021	0¼% Treasury Gilt 2025	3,000.00		3,000.00	2,957.75	1.96	98.592	0.690	0.8
02-Nov-2021	1 5/8% Treasury Gilt 2071	1,250.00	283.75	1,533.75	1,965.49	2.13	128.149	0.921	0.7
26-Oct-2021	0 3/8% Treasury Gilt 2026	2,750.00		2,750.00	2,694.45	2.16	97.980	0.789	1.0
20-Oct-2021	0¼% Treasury Gilt 2031	2,250.00	562.50	2,812.50	2,580.62	2.65	91.755	1.144	0.2
13-Oct-2021	0 1/8% Index-linked Treasury Gilt 2051	500.00	67.40	567.40	1,185.18	2.37	200.570	-2.261	N/A

Auction Date	Gilt Name	Nominal Amount Issued via Auction (£ million)	Nominal Amount Issued via PAOF (£ million)	Total Nominal Amount Issued (£ million)	Total Cash Raised (£ million)	Bid to Cover Ratio (times)	Average Accepted Price (AAP) (£)	Yield at AAP (%)	Yield Tail at Auction (bp)
12-Oct-2021	0½% Treasury Gilt 2061	1,250.00	312.50	1,562.50	1,127.02	2.54	72.129	1.414	0.2
06-Oct-2021	0½% Treasury Gilt 2029	2,500.00	625.00	3,125.00	3,026.38	2.21	96.844	0.948	0.3
05-Oct-2021	0¼% Treasury Gilt 2025	3,000.00		3,000.00	2,976.21	2.51	99.207	0.491	0.3
05-Oct-2021	1 1/8% Treasury Gilt 2039	2,250.00	38.13	2,288.13	2,205.88	2.08	96.406	1.359	0.4
28-Sep-2021	1¼% Treasury Gilt 2051	2,000.00		2,000.00	1,959.74	2.05	97.987	1.332	1.1
22-Sep-2021	0 1/8% Index-Linked Treasury Gilt 2056	350.00		350.00	933.27	2.12	231.500	-2.289	N/A
15-Sep-2021	0¼% Treasury Gilt 2031	2,500.00	357.92	2,857.92	2,724.71	2.52	95.339	0.740	0.2
14-Sep-2021	0 3/8% Treasury Gilt 2026	3,000.00		3,000.00	2,991.77	2.67	99.726	0.429	0.2
08-Sep-2021	0 1/8% Index-linked Treasury Gilt 2031	1,000.00	10.73	1,010.73	1,430.73	2.33	136.534	-3.009	N/A
07-Sep-2021	0¼% Treasury Gilt 2025	3,250.00		3,250.00	3,250.04	2.81	100.001	0.250	0.2
07-Sep-2021	1 5/8% Treasury Gilt 2071	1,250.00		1,250.00	1,617.82	2.23	129.426	0.895	0.1
01-Sep-2021	0½% Treasury Gilt 2029	2,500.00	359.00	2,859.00	2,843.41	2.30	99.455	0.575	0.3
24-Aug-2021	0 3/8% Treasury Gilt 2026	3,000.00		3,000.00	3,007.86	2.11	100.262	0.324	0.9
17-Aug-2021	0 7/8% Treasury Gilt 2046	2,000.00	274.25	2,274.25	2,242.02	2.38	98.583	0.940	0.2
11-Aug-2021	0 1/8% Index-linked Treasury Gilt 2039	700.00	5.00	705.00	1,167.12	2.27	162.311	-2.633	N/A
10-Aug-2021	0¼% Treasury Gilt 2031	2,750.00	687.50	3,437.50	3,300.42	2.72	96.012	0.664	0.1
03-Aug-2021	1¼% Treasury Gilt 2051	2,000.00		2,000.00	2,144.16	2.41	107.208	0.972	0.5
27-Jul-2021	0 3/8% Treasury Gilt 2026	3,000.00		3,000.00	3,006.44	2.50	100.215	0.334	0.4
20-Jul-2021	1 5/8% Treasury Gilt 2071	1,250.00	312.50	1,562.50	2,048.33	2.51	131.093	0.861	0.2
07-Jul-2021	0 1/8% Index-linked Treasury Gilt 2051	600.00	101.05	701.05	1,407.74	2.41	196.026	-2.163	N/A
06-Jul-2021	0¼% Treasury Gilt 2031	2,750.00	687.50	3,437.50	3,248.79	2.68	94.510	0.819	0.1
06-Jul-2021	0½% Treasury Gilt 2061	1,500.00	366.25	1,866.25	1,488.36	2.39	79.751	1.127	0.2
01-Jul-2021	0¼% Treasury Gilt 2025	3,500.00	732.50	4,232.50	4,227.88	2.34	99.891	0.281	0.1
23-Jun-2021	0 1/8% Index-linked Treasury Gilt 2065	400.00	100.00	500.00	1,485.82	2.37	257.870	-2.042	N/A
16-Jun-2021	0 5/8% Treasury Gilt 2035	2,500.00	618.75	3,118.75	2,919.59	2.74	93.614	1.115	0.1
15-Jun-2021	0 1/8% Treasury Gilt 2028	2,750.00	305.28	3,055.28	2,974.62	2.50	97.360	0.531	0.1
15-Jun-2021	1¼% Treasury Gilt 2051	2,000.00		2,000.00	1,987.81	2.24	99.391	1.274	0.2
09-Jun-2021	0 1/8% Index-linked Treasury Gilt 2031	1,000.00	172.44	1,172.44	1,585.21	2.77	133.140	-2.687	N/A
08-Jun-2021	0 3/8% Treasury Gilt 2026	3,000.00	742.50	3,742.50	3,724.58	2.69	99.521	0.465	0.2
08-Jun-2021	1 5/8% Treasury Gilt 2071	1,250.00	312.50	1,562.50	1,843.37	2.26	117.976	1.153	0.3
02-Jun-2021	0¼% Treasury Gilt 2031	2,750.00	687.50	3,437.50	3,207.70	2.64	93.315	0.941	0.1
02-Jun-2021	0 7/8% Treasury Gilt 2046	2,000.00	500.00	2,500.00	2,247.37	2.40	89.895	1.359	0.2
19-May-2021	0 5/8% Treasury Gilt 2035	2,500.00	593.75	3,093.75	2,837.53	2.53	91.718	1.264	0.2
18-May-2021	0 1/8% Treasury Gilt 2024	3,250.00	812.50	4,062.50	4,055.45	2.60	99.827	0.189	0.1
18-May-2021	1¼ % Treasury Gilt 2041	2,250.00	562.50	2,812.50	2,741.93	2.49	97.491	1.392	0.1
11-May-2021	0 3/8% Treasury Gilt 2026	3,000.00	283.75	3,283.75	3,269.19	2.57	99.557	0.457	0.2
11-May-2021	0½% Treasury Gilt 2061	1,500.00		1,500.00	1,137.99	2.27	75.866	1.264	0.4
05-May-2021	0¼% Treasury Gilt 2031	2,750.00		2,750.00	2,569.31	2.67	93.430	0.924	0.1

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05-May-2021	0 7/8% Treasury Gilt 2046	2,000.00		2,000.00	1,811.76	2.17	90.588	1.322	0.9
28-Apr-2021	0 1/8% Index-linked Treasury Gilt 2031	900.00	213.65	1,113.65	1,476.08	2.82	131.512	-2.537	N/A
21-Apr-2021	0 5/8% Treasury Gilt 2035	2,500.00	625.00	3,125.00	2,927.51	2.46	93.680	1.105	0.2
20-Apr-2021	0 1/8% Treasury Gilt 2024	3,250.00	812.50	4,062.50	4,059.69	2.70	99.931	0.150	0.2
14-Apr-2021	0 1/8% Index-linked Treasury Gilt 2051	600.00	113.83	713.83	1,336.48	2.31	186.504	-1.979	N/A
13-Apr-2021	1 5/8% Treasury Gilt 2071	1,000.00		1,000.00	1,195.69	2.23	119.569	1.117	0.8
08-Apr-2021	0¼% Treasury Gilt 2031	2,750.00	687.50	3,437.50	3,220.39	2.97	93.684	0.892	0.1
07-Apr-2021	0 3/8% Treasury Gilt 2026	3,000.00	394.00	3,394.00	3,376.73	2.56	99.491	0.468	0.3
07-Apr-2021	0 7/8% Treasury Gilt 2046	2,000.00		2,000.00	1,807.54	2.54	90.377	1.332	0.3
24-Mar-2021	0 1/8% Index-Linked Treasury Gilt 2056	350.00	7.25	357.25	831.77	2.17	209.211	-1.972	N/A
23-Mar-2021	1¼% Treasury Gilt 2049	2,250.00		2,250.00	2,488.74	2.19	110.611	1.295	1.2
17-Mar-2021	0 5/8% Treasury Gilt 2035	2,500.00		2,500.00	2,317.33	2.64	92.693	1.179	0.1
16-Mar-2021	0 1/8% Treasury Gilt 2024	3,500.00	875.00	4,375.00	4,367.90	2.45	99.838	0.182	0.2
16-Mar-2021	1 5/8% Treasury Gilt 2054	1,500.00	133.00	1,633.00	1,788.23	2.07	109.506	1.276	1.1
10-Mar-2021	0 1/8% Index-linked Treasury Gilt 2031	800.00	78.98	878.98	1,173.25	3.54	132.783	-2.595	N/A
09-Mar-2021	1¼ % Treasury Gilt 2041	2,250.00	562.50	2,812.50	2,826.23	2.52	100.488	1.223	0.1
04-Mar-2021	0¼% Treasury Gilt 2031	2,750.00	687.50	3,437.50	3,226.57	2.75	93.864	0.868	0.2
02-Mar-2021	0 3/8% Treasury Gilt 2026	3,000.00	147.35	3,147.35	3,133.59	2.53	99.563	0.454	0.3
02-Mar-2021	0½% Treasury Gilt 2061	1,250.00	312.50	1,562.50	1,185.42	2.63	75.867	1.261	0.2
23-Feb-2021	0 5/8% Treasury Gilt 2050	2,000.00	500.00	2,500.00	2,084.92	2.20	83.397	1.302	0.3
17-Feb-2021	0 5/8% Treasury Gilt 2035	2,500.00		2,500.00	2,384.30	2.55	95.372	0.969	0.5
16-Feb-2021	0 1/8% Treasury Gilt 2024	3,250.00		3,250.00	3,254.97	2.58	100.153	0.073	0.3
16-Feb-2021	1¼% Treasury Gilt 2057	1,250.00		1,250.00	1,480.01	2.19	118.401	1.132	0.6
10-Feb-2021	1¼ % Treasury Gilt 2041	2,000.00		2,000.00	2,098.11	2.51	104.906	0.987	0.1
03-Feb-2021	0¼% Treasury Gilt 2031	2,750.00	393.00	3,143.00	3,081.56	2.95	98.045	0.441	0.1
02-Feb-2021	0 1/8% Treasury Gilt 2026	3,000.00		3,000.00	3,012.82	2.78	100.427	0.039	0.2
02-Feb-2021	1 5/8% Treasury Gilt 2071	1,000.00	71.25	1,071.25	1,470.77	2.32	137.295	0.741	0.2
27-Jan-2021	0 1/8% Index-linked Treasury Gilt 2031	1,000.00	36.30	1,036.30	1,413.72	3.05	136.420	-2.820	N/A
26-Jan-2021	0 5/8% Treasury Gilt 2035	2,500.00	436.25	2,936.25	2,940.77	2.66	100.154	0.614	0.2
26-Jan-2021	0 5/8% Treasury Gilt 2050	1,750.00		1,750.00	1,652.74	2.38	94.442	0.837	0.3
21-Jan-2021	0 1/8% Treasury Gilt 2024	3,250.00		3,250.00	3,264.78	2.56	100.455	-0.025	0.2
13-Jan-2021	0 1/8% Index-linked Treasury Gilt 2065	300.00	75.00	375.00	1,072.19	2.35	253.304	-1.981	N/A
12-Jan-2021	0 1/8% Treasury Gilt 2028	3,000.00		3,000.00	2,989.19	2.75	99.640	0.176	0.2
12-Jan-2021	1 5/8% Treasury Gilt 2054	1,250.00	200.62	1,450.62	1,761.33	2.89	121.419	0.889	0.1
06-Jan-2021	0¼% Treasury Gilt 2031	3,000.00	750.00	3,750.00	3,718.12	2.87	99.150	0.332	0.2
09-Dec-2020	0 5/8% Treasury Gilt 2035	2,500.00	511.10	3,011.10	3,016.61	2.95	100.183	0.612	0.0
08-Dec-2020	0 1/8% Treasury Gilt 2024	3,250.00	779.37	4,029.37	4,045.33	2.28	100.396	-0.001	0.3
08-Dec-2020	0 5/8% Treasury Gilt 2050	2,000.00	500.00	2,500.00	2,357.08	2.64	94.283	0.842	0.4

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02-Dec-2020	0 1/8% Index-linked Treasury Gilt 2028	1,000.00	250.00	1,250.00	1,669.88	2.57	126.751	-2.950	N/A
02-Dec-2020	0¼% Treasury Gilt 2031	2,750.00		2,750.00	2,697.88	2.72	98.105	0.432	0.1
01-Dec-2020	0 1/8% Treasury Gilt 2026	3,000.00	669.36	3,669.36	3,679.34	2.06	100.272	0.072	0.3
01-Dec-2020	1¼ % Treasury Gilt 2041	2,250.00		2,250.00	2,443.66	2.22	108.607	0.802	0.1
24-Nov-2020	1¼% Treasury Gilt 2027	2,750.00	252.75	3,002.75	3,226.69	1.99	107.458	0.125	0.4
24-Nov-2020	1¼% Treasury Gilt 2057	1,250.00	312.50	1,562.50	1,998.84	2.49	127.926	0.860	0.1
18-Nov-2020	0 5/8% Treasury Gilt 2035	2,500.00		2,500.00	2,482.08	2.44	99.283	0.676	0.1
17-Nov-2020	0 1/8% Treasury Gilt 2024	3,250.00	812.50	4,062.50	4,075.54	2.41	100.321	0.025	0.2
17-Nov-2020	0 5/8% Treasury Gilt 2050	2,000.00	500.00	2,500.00	2,307.67	2.27	92.307	0.920	0.1
12-Nov-2020	0¼% Treasury Gilt 2031	3,000.00	750.00	3,750.00	3,653.73	2.51	97.433	0.496	0.2
12-Nov-2020	1 5/8% Treasury Gilt 2054	1,250.00	312.50	1,562.50	1,856.86	2.52	118.839	0.972	0.2
11-Nov-2020	0 1/8% Index-linked Treasury Gilt 2036	800.00	61.40	861.40	1,452.00	1.74	149.250	-2.381	N/A
04-Nov-2020	0 1/8% Treasury Gilt 2026	3,000.00		3,000.00	3,019.57	2.41	100.652	0.000	0.3
03-Nov-2020	0 1/8% Treasury Gilt 2028	2,750.00	655.63	3,405.63	3,407.76	2.67	100.063	0.116	0.2
03-Nov-2020	1¼ % Treasury Gilt 2041	2,000.00	500.00	2,500.00	2,731.40	2.42	109.256	0.771	0.1
28-Oct-2020	0 3/8% Treasury Gilt 2030	2,500.00	585.00	3,085.00	3,124.71	3.00	101.287	0.244	0.1
27-Oct-2020	0 1/8% Treasury Gilt 2024	3,250.00	260.74	3,510.74	3,527.04	2.34	100.464	-0.017	0.2
27-Oct-2020	1 5/8% Treasury Gilt 2071	1,000.00	250.00	1,250.00	1,753.83	2.63	140.307	0.687	0.1
22-Oct-2020	0 5/8% Treasury Gilt 2035	2,250.00	382.00	2,632.00	2,634.60	2.41	100.099	0.618	0.2
22-Oct-2020	0 5/8% Treasury Gilt 2050	1,750.00	236.88	1,986.88	1,872.94	2.24	94.266	0.842	0.2
20-Oct-2020	1¼% Index-linked Treasury Gilt 2032	600.00	97.05	697.05	1,527.28	3.16	162.030	-2.976	N/A
14-Oct-2020	0 7/8% Treasury Gilt 2029	2,500.00	625.00	3,125.00	3,323.30	3.29	106.346	0.166	0.2
13-Oct-2020	0 1/8% Treasury Gilt 2026	3,000.00		3,000.00	3,017.85	2.45	100.595	0.013	0.2
13-Oct-2020	1¼% Treasury Gilt 2057	1,250.00	312.50	1,562.50	2,036.70	2.41	130.349	0.796	0.2
07-Oct-2020	0 3/8% Treasury Gilt 2030	2,500.00		2,500.00	2,515.20	2.84	100.608	0.313	0.1
07-Oct-2020	0 1/8% Index-linked Treasury Gilt 2041	750.00	134.15	884.15	1,534.99	2.67	165.380	-2.302	N/A
06-Oct-2020	0 1/8% Treasury Gilt 2024	3,250.00	268.45	3,518.45	3,536.12	2.44	100.502	-0.026	0.2
06-Oct-2020	1¼% Treasury Gilt 2049	2,000.00		2,000.00	2,450.01	2.07	122.500	0.853	0.2
01-Oct-2020	0 1/8% Treasury Gilt 2023	3,250.00		3,250.00	3,263.28	2.57	100.409	-0.051	0.3
01-Oct-2020	1¼ % Treasury Gilt 2041	2,000.00		2,000.00	2,194.62	2.12	109.731	0.750	0.3
29-Sep-2020	0 1/8% Treasury Gilt 2028	2,750.00	687.50	3,437.50	3,447.25	3.22	100.284	0.086	0.1
24-Sep-2020	0 1/8% Treasury Gilt 2026	3,000.00	750.00	3,750.00	3,776.93	2.60	100.718	-0.009	0.1
24-Sep-2020	0 1/8% Index-linked Treasury Gilt 2028	1,200.00	110.75	1,310.75	1,762.63	2.32	127.765	-2.977	N/A
16-Sep-2020	0 3/8% Treasury Gilt 2030	2,500.00	625.00	3,125.00	3,160.00	2.96	101.120	0.263	0.2
15-Sep-2020	1¼% Treasury Gilt 2027	2,750.00	117.50	2,867.50	3,106.31	2.61	108.328	0.032	0.2
15-Sep-2020	1¼% Treasury Gilt 2037	1,750.00	437.50	2,187.50	2,583.99	2.65	118.125	0.623	0.2
10-Sep-2020	0 1/8% Treasury Gilt 2023	3,250.00		3,250.00	3,264.40	2.49	100.443	-0.061	0.4
10-Sep-2020	0 5/8% Treasury Gilt 2050	2,000.00	421.75	2,421.75	2,292.18	2.22	94.650	0.826	0.3

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03-Sep-2020	0 1/8% Treasury Gilt 2028	2,750.00	662.75	3,412.75	3,412.48	2.11	99.992	0.126	0.4
03-Sep-2020	1¼ % Treasury Gilt 2041	2,000.00	500.00	2,500.00	2,726.37	2.06	109.055	0.784	0.3
02-Sep-2020	0 1/8% Index-Linked Treasury Gilt 2056	400.00	59.05	459.05	1,089.71	2.26	214.751	-2.012	N/A
26-Aug-2020	0 3/8% Treasury Gilt 2030	2,750.00		2,750.00	2,764.26	2.68	100.519	0.323	0.2
25-Aug-2020	0 1/8% Treasury Gilt 2026	3,000.00		3,000.00	3,016.04	2.45	100.535	0.026	0.3
25-Aug-2020	1 5/8% Treasury Gilt 2054	1,250.00	92.38	1,342.38	1,665.70	2.23	124.086	0.816	0.2
20-Aug-2020	0 1/8% Index-linked Treasury Gilt 2028	1,100.00	275.00	1,375.00	1,831.65	2.44	127.160	-2.882	N/A
19-Aug-2020	0 7/8% Treasury Gilt 2029	2,750.00	687.50	3,437.50	3,663.56	2.38	106.576	0.153	0.3
18-Aug-2020	0 1/8% Treasury Gilt 2023	3,250.00	812.50	4,062.50	4,077.41	2.59	100.367	-0.025	0.2
18-Aug-2020	0 5/8% Treasury Gilt 2050	2,000.00	477.25	2,477.25	2,371.72	2.09	95.740	0.784	0.5
12-Aug-2020	0 1/8% Treasury Gilt 2028	2,750.00	687.50	3,437.50	3,430.89	2.88	99.808	0.151	0.2
11-Aug-2020	0 5/8% Treasury Gilt 2025	3,250.00		3,250.00	3,355.71	2.25	103.253	-0.049	0.4
11-Aug-2020	1¾% Treasury Gilt 2057	1,250.00		1,250.00	1,689.23	2.16	135.138	0.674	0.6
05-Aug-2020	0 3/8% Treasury Gilt 2030	2,750.00		2,750.00	2,816.11	2.41	102.404	0.138	0.3
05-Aug-2020	0 1/8% Index-linked Treasury Gilt 2048	500.00	62.25	562.25	1,169.91	2.13	195.627	-2.291	N/A
04-Aug-2020	0 1/8% Treasury Gilt 2026	3,250.00	812.50	4,062.50	4,105.47	2.24	101.058	-0.068	0.3
04-Aug-2020	1¼ % Treasury Gilt 2041	2,250.00	562.50	2,812.50	3,180.68	1.95	113.091	0.592	0.7
29-Jul-2020	0 1/8% Treasury Gilt 2023	3,500.00		3,500.00	3,518.64	2.18	100.533	-0.088	0.7
29-Jul-2020	1 5/8% Treasury Gilt 2028	2,750.00	258.88	3,008.88	3,410.51	1.80	113.348	0.003	0.6
28-Jul-2020	1¼% Treasury Gilt 2027	2,750.00	687.50	3,437.50	3,749.07	2.08	109.064	-0.046	0.7
28-Jul-2020	1 5/8% Treasury Gilt 2054	1,500.00	375.00	1,875.00	2,460.46	1.74	131.225	0.612	0.7
22-Jul-2020	0 1/8% Treasury Gilt 2028	3,000.00		3,000.00	3,017.90	2.15	100.597	0.045	0.4
22-Jul-2020	1¼% Index-linked Treasury Gilt 2032	500.00		500.00	1,084.81	2.51	161.160	-2.853	N/A
21-Jul-2020	1½% Treasury Gilt 2026	3,000.00	750.00	3,750.00	4,102.69	2.64	109.405	-0.064	0.2
21-Jul-2020	0 5/8% Treasury Gilt 2050	2,250.00	461.00	2,711.00	2,667.85	1.78	98.408	0.683	1.2
15-Jul-2020	2¼% Treasury Gilt 2023	3,250.00		3,250.00	3,487.21	2.10	107.299	-0.069	0.5
15-Jul-2020	1¾% Treasury Gilt 2057	1,500.00		1,500.00	2,067.14	1.83	137.809	0.608	1.0
14-Jul-2020	0 1/8% Treasury Gilt 2026	3,250.00	584.10	3,834.10	3,864.23	2.32	100.786	-0.017	0.4
14-Jul-2020	0 3/8% Treasury Gilt 2030	3,000.00	750.00	3,750.00	3,817.88	2.50	101.810	0.197	0.2
09-Jul-2020	0 1/8% Index-linked Treasury Gilt 2041	900.00	162.85	1,062.85	1,898.69	2.19	171.050	-2.434	N/A
07-Jul-2020	0 1/8% Treasury Gilt 2023	3,750.00		3,750.00	3,765.34	2.16	100.409	-0.034	0.5
07-Jul-2020	1¼ % Treasury Gilt 2041	2,250.00	562.50	2,812.50	3,161.50	2.24	112.409	0.626	0.3
02-Jul-2020	0 5/8% Treasury Gilt 2025	3,500.00	761.20	4,261.20	4,399.57	2.53	103.247	-0.033	0.4
02-Jul-2020	4½% Treasury Gilt 2034	2,000.00	329.25	2,329.25	3,641.08	2.14	156.320	0.408	0.4
01-Jul-2020	0 1/8% Treasury Gilt 2028	3,000.00		3,000.00	3,004.75	1.84	100.158	0.104	0.6
01-Jul-2020	0 5/8% Treasury Gilt 2050	2,250.00	536.00	2,786.00	2,753.35	1.68	98.828	0.668	1.1
25-Jun-2020	0 1/8% Index-linked Treasury Gilt 2029	1,100.00	129.58	1,229.58	1,956.64	2.71	129.121	-2.794	N/A
24-Jun-2020	2¾% Treasury Gilt 2024	3,250.00		3,250.00	3,631.29	2.01	111.732	-0.040	0.8

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24-Jun-2020	1 5/8% Treasury Gilt 2054	1,500.00	268.25	1,768.25	2,295.54	2.30	129.820	0.654	0.4
23-Jun-2020	0 1/8% Treasury Gilt 2026	3,250.00		3,250.00	3,267.06	2.28	100.525	0.031	0.4
23-Jun-2020	0 3/8% Treasury Gilt 2030	3,000.00	628.75	3,628.75	3,675.20	2.32	101.280	0.249	0.3
17-Jun-2020	0 1/8% Treasury Gilt 2023	3,750.00	510.75	4,260.75	4,272.39	2.21	100.273	0.021	0.3
17-Jun-2020	1¼ % Treasury Gilt 2041	2,250.00	562.50	2,812.50	3,180.58	2.11	113.087	0.596	0.4
16-Jun-2020	1½% Treasury Gilt 2026	3,000.00	716.25	3,716.25	4,052.39	2.67	109.045	0.016	0.2
16-Jun-2020	4¾% Treasury Gilt 2030	2,000.00		2,000.00	2,936.48	3.32	146.824	0.224	0.2
11-Jun-2020	1% Treasury Gilt 2024	3,250.00		3,250.00	3,380.74	2.52	104.023	-0.041	0.6
11-Jun-2020	0 1/8% Treasury Gilt 2028	3,250.00	786.62	4,036.62	4,040.77	2.06	100.103	0.111	0.7
10-Jun-2020	0 1/8% Index-linked Treasury Gilt 2036	900.00		900.00	1,570.59	2.52	155.079	-2.550	N/A
03-Jun-2020	2¼% Treasury Gilt 2023	3,250.00	691.25	3,941.25	4,230.42	2.46	107.337	-0.002	0.3
03-Jun-2020	1 5/8% Treasury Gilt 2054	1,500.00		1,500.00	1,970.29	2.34	131.353	0.612	0.2
02-Jun-2020	0 1/8% Treasury Gilt 2026	3,250.00	78.75	3,328.75	3,343.20	2.72	100.434	0.048	0.2
02-Jun-2020	0 3/8% Treasury Gilt 2030	3,000.00	750.00	3,750.00	3,793.99	2.75	101.173	0.260	0.1
28-May-2020	1¼% Treasury Gilt 2027	2,750.00	177.50	2,927.50	3,183.69	2.21	108.751	0.025	0.3
28-May-2020	1¾% Treasury Gilt 2049	2,000.00	357.75	2,357.75	3,067.21	2.62	130.091	0.604	0.2
27-May-2020	0 1/8% Treasury Gilt 2023	3,750.00		3,750.00	3,759.49	2.32	100.253	0.030	0.4
27-May-2020	1¾% Treasury Gilt 2057	1,500.00	285.50	1,785.50	2,509.13	2.47	140.528	0.544	0.2
21-May-2020	0 1/8% Index-linked Treasury Gilt 2028	1,250.00	312.50	1,562.50	2,083.26	2.77	127.322	-2.807	N/A
21-May-2020	4¼% Treasury Stock 2032	2,000.00	500.00	2,500.00	3,659.40	2.99	146.376	0.321	0.2
20-May-2020	0¾% Treasury Gilt 2023	3,750.00	119.62	3,869.62	3,962.02	2.15	102.388	-0.003	0.4
14-May-2020	0 5/8% Treasury Gilt 2025	3,250.00		3,250.00	3,346.63	2.55	102.973	0.037	0.4
14-May-2020	1¼ % Treasury Gilt 2041	2,250.00		2,250.00	2,546.50	2.16	113.178	0.594	0.2
13-May-2020	0 1/8% Index-linked Treasury Gilt 2048	600.00	145.85	745.85	1,506.05	3.36	189.862	-2.166	N/A
06-May-2020	0 1/8% Treasury Gilt 2023	3,750.00	147.96	3,897.96	3,900.53	2.59	100.066	0.101	0.3
06-May-2020	1 5/8% Treasury Gilt 2054	1,750.00		1,750.00	2,376.02	2.60	135.773	0.495	0.2
05-May-2020	2% Treasury Gilt 2025	3,250.00	812.50	4,062.50	4,492.18	2.88	110.577	0.017	0.2
05-May-2020	1 5/8% Treasury Gilt 2028	3,000.00		3,000.00	3,382.20	2.56	112.740	0.112	0.3
29-Apr-2020	2¾% Treasury Gilt 2024	3,000.00	616.38	3,616.38	4,032.03	2.79	111.494	0.103	0.3
29-Apr-2020	1¾% Treasury Gilt 2049	2,000.00	152.50	2,152.50	2,797.17	2.33	129.950	0.612	0.1
28-Apr-2020	0 1/8% Index-linked Treasury Gilt 2028	1,200.00	300.00	1,500.00	1,951.01	3.38	124.420	-2.509	N/A
28-Apr-2020	0 7/8% Treasury Gilt 2029	3,000.00	750.00	3,750.00	3,965.39	3.19	105.744	0.261	0.1
22-Apr-2020	1% Treasury Gilt 2024	3,250.00	421.48	3,671.48	3,799.74	2.55	103.494	0.123	0.2
22-Apr-2020	1¼% Treasury Gilt 2027	3,000.00	141.00	3,141.00	3,387.56	2.37	107.850	0.160	0.3
21-Apr-2020	0 5/8% Treasury Gilt 2025	3,250.00	812.50	4,062.50	4,157.21	2.83	102.331	0.168	0.3
21-Apr-2020	1 5/8% Treasury Gilt 2054	1,500.00	375.00	1,875.00	2,484.26	2.53	132.494	0.584	0.2
16-Apr-2020	1½% Treasury Gilt 2026	3,000.00	648.75	3,648.75	3,963.57	2.38	108.628	0.117	0.4
16-Apr-2020	1¾% Treasury Gilt 2049	2,000.00	500.00	2,500.00	3,200.65	2.40	128.026	0.676	0.2

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15-Apr-2020	0 7/8% Treasury Gilt 2029	3,000.00	676.25	3,676.25	3,885.28	2.94	105.686	0.269	0.3
15-Apr-2020	1¼% Treasury Gilt 2037	2,000.00	313.75	2,313.75	2,741.86	2.97	118.503	0.625	0.3
08-Apr-2020	2% Treasury Gilt 2025	2,750.00		2,750.00	3,028.89	2.67	110.141	0.119	0.7
08-Apr-2020	4¼% Treasury Gilt 2030	2,000.00	92.50	2,092.50	3,048.00	3.85	145.663	0.376	0.2
07-Apr-2020	0 1/8% Treasury Gilt 2023	3,250.00	812.50	4,062.50	4,053.48	3.05	99.778	0.204	0.6
07-Apr-2020	1¼% Treasury Gilt 2057	1,250.00	312.50	1,562.50	2,088.77	3.13	133.682	0.719	0.2
02-Apr-2020	1¼ % Treasury Gilt 2041	2,000.00	300.00	2,300.00	2,504.42	2.56	108.888	0.800	0.3
19-Mar-2020	0 5/8% Treasury Gilt 2025	3,250.00		3,250.00	3,247.54	1.97	99.924	0.640	1.4
17-Mar-2020	1¼% Treasury Gilt 2049	2,000.00	300.00	2,300.00	2,713.20	2.12	117.965	1.029	1.8
10-Mar-2020	4¼% Treasury Gilt 2030	2,250.00	337.49	2,587.49	3,801.23	2.23	146.908	0.307	0.6
05-Mar-2020	0 1/8% Index-linked Treasury Gilt 2028	1,100.00	144.24	1,244.24	1,653.53	2.51	127.220	-2.725	N/A
04-Mar-2020	0 5/8% Treasury Gilt 2025	3,500.00		3,500.00	3,573.70	1.75	102.106	0.222	1.4
25-Feb-2020	0 7/8% Treasury Gilt 2029	3,250.00	191.98	3,441.98	3,559.44	2.16	103.413	0.512	0.4
20-Feb-2020	1½% Treasury Gilt 2026	3,250.00	19.88	3,269.88	3,490.01	1.74	106.732	0.435	1.0
04-Feb-2020	0 1/8% Index-linked Treasury Gilt 2036	800.00		800.00	1,335.59	2.54	149.112	-2.263	N/A
28-Jan-2020	0 7/8% Treasury Gilt 2029	2,750.00		2,750.00	2,847.80	2.31	103.556	0.500	0.2
21-Jan-2020	1¼ % Treasury Gilt 2041	2,250.00	295.87	2,545.87	2,588.23	2.18	101.664	1.163	0.2
14-Jan-2020	0 5/8% Treasury Gilt 2025	3,250.00		3,250.00	3,265.34	2.15	100.472	0.536	0.3
09-Jan-2020	0 1/8% Index-linked Treasury Gilt 2028	1,000.00	56.04	1,056.04	1,369.94	2.59	124.662	-2.440	N/A
07-Jan-2020	0 7/8% Treasury Gilt 2029	2,750.00	412.50	3,162.50	3,186.48	2.49	100.758	0.794	0.2
17-Dec-2019	2% Treasury Gilt 2025	2,750.00	412.50	3,162.50	3,418.29	2.39	108.088	0.561	0.2
11-Dec-2019	0 1/8% Index-linked Treasury Gilt 2048	500.00		500.00	919.89	2.64	173.860	-1.825	N/A
05-Dec-2019	1¼% Treasury Gilt 2049	2,000.00	82.45	2,082.45	2,314.82	2.08	111.158	1.289	0.2
03-Dec-2019	0 7/8% Treasury Gilt 2029	2,750.00	412.50	3,162.50	3,203.78	2.23	101.305	0.738	0.3
26-Nov-2019	0 5/8% Treasury Gilt 2025	3,000.00	449.92	3,449.92	3,475.08	2.16	100.729	0.491	0.3
14-Nov-2019	1¼% Treasury Gilt 2049	2,250.00	106.68	2,356.68	2,641.39	1.67	112.081	1.254	1.1
05-Nov-2019	0 7/8% Treasury Gilt 2029	2,750.00	70.25	2,820.25	2,858.18	2.58	101.345	0.735	0.3
29-Oct-2019	0 1/8% Index-linked Treasury Gilt 2028	1,100.00		1,100.00	1,443.87	2.61	125.712	-2.478	N/A
22-Oct-2019	0 5/8% Treasury Gilt 2025	3,000.00	450.00	3,450.00	3,467.25	2.28	100.500	0.535	0.5
15-Oct-2019	0 7/8% Treasury Gilt 2029	2,750.00	412.50	3,162.50	3,236.57	1.87	102.342	0.633	0.5
08-Oct-2019	0 1/8% Index-linked Treasury Gilt 2036	800.00	120.00	920.00	1,624.65	2.03	158.300	-2.566	N/A
01-Oct-2019	1¼% Treasury Gilt 2037	2,250.00		2,250.00	2,550.88	1.89	113.372	0.938	0.8
24-Sep-2019	0 1/8% Index-linked Treasury Gilt 2048	500.00	75.00	575.00	1,162.85	2.19	191.950	-2.154	N/A
05-Sep-2019	0 7/8% Treasury Gilt 2029	2,750.00		2,750.00	2,838.41	1.94	103.215	0.548	0.5
03-Sep-2019	0 5/8% Treasury Gilt 2025	3,000.00		3,000.00	3,068.63	1.84	102.288	0.225	0.8
20-Aug-2019	0 1/8% Index-linked Treasury Gilt 2028	1,100.00	165.00	1,265.00	1,731.23	2.29	132.022	-2.965	N/A
13-Aug-2019	1¼% Treasury Gilt 2049	2,000.00	300.00	2,300.00	2,644.73	2.02	114.989	1.148	0.4
06-Aug-2019	0 5/8% Treasury Gilt 2025	3,000.00		3,000.00	3,044.64	2.14	101.488	0.367	0.7

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23-Jul-2019	0 7/8% Treasury Gilt 2029	2,750.00	412.50	3,162.50	3,189.09	2.22	100.841	0.789	0.5
16-Jul-2019	1¼% Treasury Gilt 2037	2,250.00		2,250.00	2,422.60	2.18	107.671	1.275	0.2
02-Jul-2019	0 5/8% Treasury Gilt 2025	3,000.00	373.10	3,373.10	3,374.05	1.91	100.028	0.620	0.7
25-Jun-2019	1¼% Treasury Gilt 2049	2,250.00		2,250.00	2,428.32	1.79	107.925	1.421	0.6
18-Jun-2019	0 7/8% Treasury Gilt 2029	2,750.00	412.50	3,162.50	3,158.23	2.10	99.865	0.889	0.7
12-Jun-2019	0 1/8% Index-linked Treasury Gilt 2048	700.00		700.00	1,311.49	1.81	179.800	-1.908	N/A
04-Jun-2019	1% Treasury Gilt 2024	3,000.00		3,000.00	3,055.89	2.12	101.863	0.612	0.5
23-May-2019	0 1/8% Index-linked Treasury Gilt 2028	1,250.00	187.50	1,437.50	1,839.60	2.39	125.350	-2.326	N/A
09-May-2019	1% Treasury Gilt 2024	3,000.00		3,000.00	3,021.95	2.40	100.732	0.849	0.6
16-Apr-2019	1¼% Treasury Gilt 2037	2,250.00		2,250.00	2,285.97	2.34	101.599	1.649	0.2
09-Apr-2019	1 5/8% Treasury Gilt 2028	2,750.00	385.10	3,135.10	3,280.95	2.28	104.652	1.109	0.3
02-Apr-2019	1% Treasury Gilt 2024	3,000.00	450.00	3,450.00	3,493.05	2.44	101.248	0.748	0.2
26-Mar-2019	0 1/8% Index-linked Treasury Gilt 2048	325.00		325.00	615.30	2.18	183.562	-1.964	N/A
14-Mar-2019	1¼% Treasury Gilt 2049	1,500.00	225.00	1,725.00	1,729.47	2.32	100.259	1.739	0.4
06-Mar-2019	1% Treasury Gilt 2024	3,000.00	414.75	3,414.75	3,420.56	1.99	100.170	0.966	0.6
26-Feb-2019	0 1/8% Index-linked Treasury Gilt 2028	1,100.00	154.57	1,254.57	1,566.74	2.25	122.130	-1.991	N/A
21-Feb-2019	1¼% Treasury Gilt 2057	1,500.00	188.50	1,688.50	1,746.87	2.25	103.457	1.629	0.1
14-Feb-2019	1 5/8% Treasury Gilt 2028	2,250.00	337.50	2,587.50	2,697.50	2.06	104.251	1.159	0.3
22-Jan-2019	1¼% Treasury Gilt 2037	1,750.00	262.50	2,012.50	2,007.53	2.28	99.753	1.766	0.2
17-Jan-2019	1% Treasury Gilt 2024	2,500.00	299.40	2,799.40	2,796.88	2.22	99.910	1.018	0.4
08-Jan-2019	1 5/8% Treasury Gilt 2028	2,250.00	313.87	2,563.87	2,647.92	2.17	103.278	1.268	0.1
12-Dec-2018	0 1/8% Index-linked Treasury Gilt 2048	500.00		500.00	879.78	2.12	170.100	-1.687	N/A
06-Dec-2018	1¼% Treasury Gilt 2049	1,750.00	262.50	2,012.50	1,939.23	2.40	96.359	1.909	0.4
04-Dec-2018	1% Treasury Gilt 2024	2,500.00		2,500.00	2,504.38	1.86	100.175	0.966	0.8
20-Nov-2018	0 1/8% Index-Linked Treasury Gilt 2056	500.00	55.07	555.07	1,066.66	2.13	179.150	-1.434	N/A
15-Nov-2018	1¼% Treasury Gilt 2037	2,000.00	300.00	2,300.00	2,239.23	1.75	97.358	1.918	5.1
06-Nov-2018	1 5/8% Treasury Gilt 2028	2,250.00		2,250.00	2,277.42	1.96	101.219	1.493	0.4
23-Oct-2018	0 1/8% Index-linked Treasury Gilt 2028	1,100.00		1,100.00	1,337.50	2.19	119.737	-1.716	N/A
04-Oct-2018	1% Treasury Gilt 2024	3,000.00		3,000.00	2,951.31	1.73	98.377	1.304	0.9
25-Sep-2018	0 1/8% Index-linked Treasury Gilt 2048	800.00	72.72	872.72	1,416.25	2.06	158.320	-1.432	N/A
20-Sep-2018	1 5/8% Treasury Gilt 2028	2,750.00		2,750.00	2,757.44	1.92	100.271	1.596	0.2
11-Sep-2018	1¼% Treasury Gilt 2049	2,500.00		2,500.00	2,456.10	1.76	98.244	1.826	0.9
06-Sep-2018	1% Treasury Gilt 2024	3,000.00		3,000.00	2,982.66	1.92	99.422	1.106	0.4
21-Aug-2018	0 1/8% Index-linked Treasury Gilt 2028	1,100.00		1,100.00	1,340.59	2.29	121.002	-1.790	N/A
08-Aug-2018	1 5/8% Treasury Gilt 2028	2,500.00		2,500.00	2,539.37	2.25	101.575	1.458	0.2
24-Jul-2018	1% Treasury Gilt 2024	2,750.00		2,750.00	2,735.66	2.13	99.479	1.094	0.1
19-Jul-2018	1¼% Treasury Gilt 2057	2,000.00	300.00	2,300.00	2,399.67	1.74	104.334	1.600	0.2
03-Jul-2018	1 5/8% Treasury Gilt 2028	2,500.00	375.00	2,875.00	2,927.37	2.30	101.822	1.434	0.1

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26-Jun-2018	1¼% Treasury Gilt 2037	2,250.00	337.50	2,587.50	2,574.10	2.02	99.482	1.782	0.1
20-Jun-2018	0 1/8% Index-linked Treasury Gilt 2028	1,250.00	131.40	1,381.40	1,663.08	2.23	120.391	-1.709	N/A
06-Jun-2018	0¼% Treasury Gilt 2023	2,750.00		2,750.00	2,709.98	1.95	98.545	1.042	0.7
24-May-2018	0 1/8% Index-linked Treasury Gilt 2036	1,000.00	146.87	1,146.87	1,651.83	2.15	134.590	-1.492	N/A
09-May-2018	1 5/8% Treasury Gilt 2028	2,750.00	60.08	2,810.08	2,814.04	2.20	100.141	1.610	0.1
03-May-2018	0¼% Treasury Gilt 2023	3,000.00	427.03	3,427.03	3,363.37	1.88	98.142	1.117	0.5
24-Apr-2018	0 1/8% Index-linked Treasury Gilt 2048	750.00		750.00	1,201.03	2.16	158.473	-1.414	N/A
19-Apr-2018	1 5/8% Treasury Gilt 2028	2,500.00		2,500.00	2,506.67	2.39	100.267	1.597	0.1
10-Apr-2018	1¼% Treasury Gilt 2057	2,000.00	185.16	2,185.16	2,240.88	1.98	102.550	1.661	0.4
04-Apr-2018	0¼% Treasury Gilt 2023	2,750.00		2,750.00	2,701.43	2.19	98.234	1.094	0.1
27-Mar-2018	0 1/8% Index-Linked Treasury Gilt 2056	600.00	75.24	675.24	1,346.62	2.04	191.208	-1.579	N/A
15-Mar-2018	1 5/8% Treasury Gilt 2028	2,500.00	364.73	2,864.73	2,877.24	2.62	100.437	1.580	0.2
06-Mar-2018	1½% Treasury Gilt 2047	2,250.00		2,250.00	2,030.29	2.10	90.235	1.937	0.2
01-Mar-2018	0¼% Treasury Gilt 2023	2,750.00	65.66	2,815.66	2,761.97	2.37	98.093	1.115	0.2
22-Feb-2018	0 1/8% Index-linked Treasury Gilt 2036	950.00		950.00	1,375.93	2.30	135.659	-1.513	N/A
15-Feb-2018	1¼% Treasury Gilt 2057	2,250.00	312.68	2,562.68	2,446.57	1.82	95.469	1.914	0.7
23-Jan-2018	0 1/8% Index-linked Treasury Gilt 2026	1,000.00		1,000.00	1,250.19	2.82	117.115	-1.812	N/A
18-Jan-2018	0¼% Treasury Gilt 2023	2,500.00		2,500.00	2,467.48	2.07	98.699	0.993	0.2
11-Jan-2018	1¼% Treasury Gilt 2037	2,250.00		2,250.00	2,233.69	2.21	99.275	1.794	0.1
09-Jan-2018	1¼% Treasury Gilt 2027	2,250.00	337.50	2,587.50	2,578.78	2.38	99.663	1.288	0.1
13-Dec-2017	0 1/8% Index-linked Treasury Gilt 2036	800.00		800.00	1,182.36	2.34	139.650	-1.650	N/A
07-Dec-2017	1½% Treasury Gilt 2047	2,250.00	26.50	2,276.50	2,117.18	1.65	93.002	1.806	1.0
05-Dec-2017	0¼% Treasury Gilt 2023	2,750.00		2,750.00	2,729.04	2.10	99.238	0.889	0.3
21-Nov-2017	0 1/8% Index-linked Treasury Gilt 2026	1,000.00		1,000.00	1,255.55	2.99	117.912	-1.853	N/A
16-Nov-2017	1¼% Treasury Gilt 2027	2,500.00	222.32	2,722.32	2,700.18	2.32	99.187	1.340	0.2
09-Nov-2017	0¼% Treasury Gilt 2023	2,750.00		2,750.00	2,737.63	2.53	99.550	0.831	0.2
24-Oct-2017	0 5/8% Index-linked Treasury Gilt 2042	650.00		650.00	1,400.65	2.37	166.912	-1.549	N/A
19-Oct-2017	1¼% Treasury Gilt 2027	2,500.00	99.24	2,599.24	2,583.34	2.15	99.388	1.317	0.4
10-Oct-2017	1¼% Treasury Gilt 2037	2,500.00		2,500.00	2,421.53	1.85	96.861	1.941	0.4
05-Oct-2017	0¼% Treasury Gilt 2023	2,750.00	412.50	3,162.50	3,134.67	2.36	99.120	0.906	0.2
27-Sep-2017	0 1/8% Index-linked Treasury Gilt 2036	950.00		950.00	1,367.80	2.57	137.213	-1.539	N/A
19-Sep-2017	1½% Treasury Gilt 2047	2,500.00		2,500.00	2,288.60	1.97	91.544	1.871	0.4
13-Sep-2017	1¼% Treasury Gilt 2027	2,500.00		2,500.00	2,520.67	2.25	100.827	1.161	0.2
23-Aug-2017	0¼% Treasury Gilt 2023	2,750.00	408.63	3,158.63	3,179.72	2.90	100.668	0.635	0.1
08-Aug-2017	0 1/8% Index-linked Treasury Gilt 2026	1,000.00		1,000.00	1,247.80	2.94	118.532	-1.848	N/A
01-Aug-2017	1¼% Treasury Gilt 2027	2,250.00		2,250.00	2,246.35	2.56	99.838	1.267	0.2
25-Jul-2017	1½% Treasury Gilt 2047	2,500.00		2,500.00	2,311.69	2.17	92.468	1.827	0.1
19-Jul-2017	0¼% Treasury Gilt 2023	2,750.00	412.50	3,162.50	3,158.96	3.10	99.888	0.769	0.2

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06-Jul-2017	1¼% Treasury Gilt 2027	2,500.00	367.81	2,867.81	2,831.84	2.28	98.746	1.384	0.2
27-Jun-2017	0 1/8% Index-linked Treasury Gilt 2026	1,000.00		1,000.00	1,257.47	3.10	120.062	-1.969	N/A
22-Jun-2017	1½% Treasury Gilt 2047	2,250.00	337.50	2,587.50	2,483.23	2.12	95.970	1.671	0.2
06-Jun-2017	0½% Treasury Gilt 2022	2,500.00	375.00	2,875.00	2,880.55	2.26	100.193	0.462	0.2
01-Jun-2017	1¼% Treasury Gilt 2027	2,500.00		2,500.00	2,526.65	2.14	101.066	1.138	0.1
23-May-2017	0 1/8% Index-linked Treasury Gilt 2036	850.00	32.30	882.30	1,321.23	2.17	144.712	-1.783	N/A
18-May-2017	1¼% Treasury Gilt 2019	2,750.00	212.15	2,962.15	3,068.08	2.35	103.576	0.105	0.6
04-May-2017	1¼% Treasury Gilt 2037	2,000.00	293.79	2,293.79	2,290.58	2.15	99.860	1.758	0.2
26-Apr-2017	0 1/8% Index-linked Treasury Gilt 2046	800.00	57.79	857.79	1,491.26	1.87	167.217	-1.674	N/A
20-Apr-2017	0½% Treasury Gilt 2022	2,750.00	412.50	3,162.50	3,158.35	2.15	99.869	0.525	0.3
12-Apr-2017	2½% Treasury Gilt 2065	1,500.00	225.00	1,725.00	2,297.56	1.65	133.192	1.526	1.7
04-Apr-2017	1¼% Treasury Gilt 2027	2,500.00	367.74	2,867.74	2,901.35	2.02	101.172	1.129	0.1
28-Mar-2017	0½% Treasury Gilt 2022	2,500.00	375.00	2,875.00	2,858.10	2.07	99.412	0.613	0.2
22-Mar-2017	1½% Treasury Gilt 2047	2,000.00	300.00	2,300.00	2,145.97	1.79	93.303	1.787	0.9
14-Mar-2017	1¼% Treasury Gilt 2027	2,250.00	307.92	2,557.92	2,542.62	2.19	99.402	1.312	0.3
09-Mar-2017	0 1/8% Index-linked Treasury Gilt 2036	725.00	108.74	833.74	1,210.69	2.95	141.610	-1.653	N/A
02-Mar-2017	0½% Treasury Gilt 2022	2,500.00		2,500.00	2,489.60	2.39	99.584	0.578	0.2
23-Feb-2017	1½% Treasury Gilt 2026	2,000.00	300.00	2,300.00	2,365.41	2.34	102.844	1.180	0.3
15-Feb-2017	0 1/8% Index-linked Treasury Gilt 2026	1,250.00		1,250.00	1,546.10	1.88	119.920	-1.874	N/A
09-Feb-2017	1½% Treasury Gilt 2047	2,500.00	124.29	2,624.29	2,403.50	1.63	91.587	1.863	0.5
07-Feb-2017	1¼% Treasury Gilt 2019	3,000.00	4.22	3,004.22	3,120.39	2.21	103.867	0.170	0.5
31-Jan-2017	1½% Treasury Gilt 2026	2,250.00	194.05	2,444.05	2,454.70	2.27	100.436	1.451	0.1
18-Jan-2017	0½% Treasury Gilt 2022	2,750.00	131.95	2,881.95	2,837.79	2.37	98.468	0.785	0.5
12-Jan-2017	2% Treasury Gilt 2025	2,250.00		2,250.00	2,405.48	2.52	106.910	1.158	0.2
10-Jan-2017	0 1/8% Index-linked Treasury Gilt 2046	750.00	87.80	837.80	1,389.35	1.82	161.306	-1.532	N/A
05-Jan-2017	1¼% Treasury Gilt 2037	2,250.00	79.91	2,329.91	2,243.08	1.69	96.273	1.970	0.8
14-Dec-2016	0 1/8% Index-linked Treasury Gilt 2036	800.00		800.00	1,128.06	2.15	138.433	-1.518	N/A
07-Dec-2016	1½% Treasury Gilt 2047	2,250.00		2,250.00	2,014.46	1.73	89.531	1.956	0.7
06-Dec-2016	1½% Treasury Gilt 2026	2,500.00	168.57	2,668.57	2,693.90	1.99	100.949	1.394	0.2
01-Dec-2016	0½% Treasury Gilt 2022	2,750.00	372.83	3,122.83	3,059.59	2.05	97.975	0.869	0.4
22-Nov-2016	1½% Treasury Gilt 2026	2,500.00	375.00	2,875.00	2,905.58	1.95	101.064	1.382	0.3
17-Nov-2016	0 1/8% Index-linked Treasury Gilt 2026	1,100.00		1,100.00	1,347.96	2.09	119.560	-1.789	N/A
08-Nov-2016	1¼% Treasury Gilt 2037	2,500.00	211.09	2,711.09	2,682.51	1.64	98.946	1.811	0.7
01-Nov-2016	0½% Treasury Gilt 2022	2,750.00		2,750.00	2,707.81	2.10	98.466	0.775	0.3
19-Oct-2016	1½% Treasury Gilt 2026	2,500.00		2,500.00	2,597.45	2.01	103.898	1.078	0.3
12-Oct-2016	0 1/8% Index-linked Treasury Gilt 2036	850.00		850.00	1,278.81	2.05	148.300	-1.847	N/A
06-Oct-2016	1½% Treasury Gilt 2047	2,000.00		2,000.00	2,005.78	2.24	100.289	1.488	0.2
04-Oct-2016	0½% Treasury Gilt 2022	2,750.00	69.68	2,819.68	2,847.11	2.32	100.973	0.330	0.5

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20-Sep-2016	1½% Treasury Gilt 2047	2,500.00	375.00	2,875.00	2,854.74	1.92	99.295	1.529	1.0
14-Sep-2016	0 1/8% Index-linked Treasury Gilt 2046	800.00		800.00	1,350.76	1.57	165.350	-1.599	N/A
06-Sep-2016	1½% Treasury Gilt 2026	2,500.00	375.00	2,875.00	3,098.41	1.73	107.771	0.685	0.7
01-Sep-2016	0½% Treasury Gilt 2022	2,750.00	400.89	3,150.89	3,174.15	2.33	100.738	0.373	0.3
17-Aug-2016	4¼% Treasury Gilt 2055	1,250.00		1,250.00	2,433.45	1.70	194.677	1.214	0.7
11-Aug-2016	0 1/8% Index-linked Treasury Gilt 2036	850.00	104.58	954.58	1,397.59	1.61	145.050	-1.722	N/A
02-Aug-2016	0½% Treasury Gilt 2022	2,500.00		2,500.00	2,494.17	2.28	99.767	0.540	0.4
20-Jul-2016	4¼% Treasury Gilt 2039	1,500.00		1,500.00	2,251.56	1.50	150.104	1.639	1.9
13-Jul-2016	0 1/8% Index-linked Treasury Gilt 2026	1,250.00		1,250.00	1,493.60	2.01	117.912	-1.578	N/A
07-Jul-2016	1½% Treasury Gilt 2026	2,250.00	334.32	2,584.32	2,729.74	2.33	105.627	0.912	0.2
05-Jul-2016	1½% Treasury Gilt 2021	2,500.00	375.00	2,875.00	3,020.33	1.80	105.055	0.377	0.5
09-Jun-2016	0 1/8% Index-linked Treasury Gilt 2036	900.00	2.67	902.67	1,132.80	1.75	124.932	-0.974	N/A
07-Jun-2016	4¼% Treasury Gilt 2046	1,500.00	207.20	1,707.20	2,533.20	1.37	148.383	2.095	1.5
01-Jun-2016	1½% Treasury Gilt 2021	2,750.00	412.50	3,162.50	3,253.86	1.60	102.889	0.863	0.6
18-May-2016	4¼% Treasury Stock 2036	1,500.00		1,500.00	2,017.40	1.72	134.493	2.110	0.7
10-May-2016	0 1/8% Index-linked Treasury Gilt 2058	700.00	56.14	756.14	1,169.48	1.57	152.010	-0.896	N/A
05-May-2016	1½% Treasury Gilt 2026	2,500.00	374.98	2,874.98	2,833.08	1.79	98.543	1.656	0.2
04-May-2016	1½% Treasury Gilt 2021	2,750.00	412.50	3,162.50	3,247.00	2.11	102.672	0.919	0.3
20-Apr-2016	0 1/8% Index-linked Treasury Gilt 2026	1,400.00	24.80	1,424.80	1,596.47	2.00	111.462	-0.973	N/A
13-Apr-2016	3½% Treasury Gilt 2045	1,750.00	262.50	2,012.50	2,496.75	2.08	124.062	2.345	0.4
07-Apr-2016	1½% Treasury Gilt 2026	2,500.00	374.99	2,874.99	2,871.19	1.96	99.868	1.514	0.2
05-Apr-2016	1½% Treasury Gilt 2021	2,750.00	412.50	3,162.50	3,266.29	2.01	103.282	0.801	0.3
10-Mar-2016	0 1/8% Index-linked Treasury Gilt 2036	1,000.00	53.15	1,053.15	1,304.65	2.28	123.920	-0.921	N/A
08-Mar-2016	3¼% Treasury Gilt 2052	1,250.00	124.97	1,374.97	1,897.92	1.73	138.063	2.219	0.4
02-Mar-2016	1½% Treasury Gilt 2021	3,500.00	349.92	3,849.92	3,966.48	1.54	103.050	0.861	1.0
17-Feb-2016	1½% Treasury Gilt 2026	2,750.00		2,750.00	2,726.19	1.52	99.140	1.590	0.3
11-Feb-2016	3½% Treasury Gilt 2045	1,500.00	149.98	1,649.98	2,103.86	2.08	127.524	2.208	1.0
09-Feb-2016	0 1/8% Index-linked Treasury Gilt 2026	1,300.00	129.97	1,429.97	1,596.70	1.90	110.911	-0.903	N/A
20-Jan-2016	1½% Treasury Gilt 2021	4,000.00		4,000.00	4,074.10	1.07	101.858	1.117	4.2
12-Jan-2016	0 1/8% Index-linked Treasury Gilt 2046	900.00	89.98	989.98	1,280.65	1.73	128.481	-0.718	N/A
07-Jan-2016	4% Treasury Gilt 2060	1,500.00		1,500.00	2,186.92	1.25	145.814	2.330	1.4
05-Jan-2016	2% Treasury Gilt 2025	3,000.00		3,000.00	3,031.56	1.62	101.061	1.879	0.2
17-Dec-2015	1¼% Index-linked Treasury Gilt 2032	700.00		700.00	1,133.51	1.86	135.550	-0.721	N/A
08-Dec-2015	3½% Treasury Gilt 2045	2,000.00	199.97	2,199.97	2,658.88	1.38	120.876	2.488	0.5
02-Dec-2015	1½% Treasury Gilt 2021	3,750.00		3,750.00	3,794.92	1.37	101.206	1.257	0.4
18-Nov-2015	2% Treasury Gilt 2025	3,250.00	97.46	3,347.46	3,365.15	1.49	100.553	1.938	0.2
12-Nov-2015	4¼% Treasury Gilt 2039	1,500.00		1,500.00	1,915.40	1.59	127.702	2.670	0.2
10-Nov-2015	0 1/8% Index-linked Treasury Gilt 2058	700.00	69.88	769.88	1,125.84	1.79	144.100	-0.756	N/A

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27-Oct-2015	2% Treasury Gilt 2025	3,000.00	299.97	3,299.97	3,354.24	1.68	101.653	1.816	0.2
15-Oct-2015	0 1/8% Index-linked Treasury Gilt 2026	1,500.00		1,500.00	1,651.67	1.96	109.723	-0.768	N/A
06-Oct-2015	4½% Treasury Gilt 2034	1,500.00		1,500.00	1,988.13	2.02	132.552	2.357	0.2
01-Oct-2015	1½% Treasury Gilt 2021	4,000.00	397.65	4,397.65	4,439.15	1.49	100.963	1.311	0.3
16-Sep-2015	2% Treasury Gilt 2025	3,250.00		3,250.00	3,264.80	1.35	100.460	1.949	0.4
08-Sep-2015	3½% Treasury Gilt 2045	2,000.00		2,000.00	2,438.56	1.39	121.937	2.448	0.4
02-Sep-2015	1½% Treasury Gilt 2021	3,750.00		3,750.00	3,756.91	1.45	100.199	1.462	0.3
20-Aug-2015	4¼% Treasury Stock 2036	1,500.00	144.10	1,644.10	2,127.64	1.70	129.464	2.421	0.2
11-Aug-2015	0 1/8% Index-linked Treasury Gilt 2058	650.00	31.90	681.90	1,069.78	1.61	155.250	-0.929	N/A
04-Aug-2015	2% Treasury Gilt 2025	3,000.00		3,000.00	3,005.39	1.37	100.189	1.979	0.4
15-Jul-2015	0 1/8% Index-linked Treasury Gilt 2026	1,500.00		1,500.00	1,621.49	1.61	108.121	-0.609	N/A
07-Jul-2015	3½% Treasury Gilt 2045	1,750.00	174.97	1,924.97	2,224.01	1.89	115.551	2.730	0.2
02-Jul-2015	2% Treasury Gilt 2020	3,750.00	374.57	4,124.57	4,201.97	1.71	101.890	1.609	0.2
11-Jun-2015	3½% Treasury Gilt 2045	2,000.00	199.95	2,199.95	2,478.02	1.58	112.663	2.863	0.3
09-Jun-2015	0 1/8% Index-linked Treasury Gilt 2024	900.00		900.00	1,035.92	2.99	108.460	-0.803	N/A
02-Jun-2015	2% Treasury Gilt 2025	3,250.00		3,250.00	3,242.77	1.19	99.781	2.024	0.4
27-May-2015	0 1/8% Index-linked Treasury Gilt 2058	700.00	45.38	745.38	1,096.69	2.03	146.500	-0.786	N/A
21-May-2015	4¾% Treasury Gilt 2030	1,750.00		1,750.00	2,295.71	1.37	131.232	2.341	0.2
14-May-2015	2% Treasury Gilt 2020	3,750.00	348.81	4,098.81	4,199.83	1.50	102.485	1.500	0.3
29-Apr-2015	2% Treasury Gilt 2025	3,000.00		3,000.00	3,031.58	1.54	101.083	1.884	0.2
21-Apr-2015	3½% Treasury Gilt 2045	1,750.00	174.98	1,924.98	2,399.84	1.43	124.680	2.343	0.3
16-Apr-2015	0 5/8% Index-linked Treasury Gilt 2040	1,250.00	33.94	1,283.94	2,201.65	1.38	145.002	-0.967	N/A
08-Apr-2015	2% Treasury Gilt 2020	4,000.00	10.00	4,010.00	4,176.73	1.19	104.163	1.185	1.0
19-Mar-2015	2% Treasury Gilt 2025	2,750.00	274.87	3,024.87	3,115.55	1.37	103.034	1.683	0.3
12-Mar-2015	1 1/8% Index-linked Treasury Gilt 2037	850.00	83.21	933.21	1,689.37	2.00	142.660	-0.622	N/A
10-Mar-2015	3½% Treasury Gilt 2068	1,500.00	149.99	1,649.99	2,064.26	1.25	125.118	2.623	1.0
03-Mar-2015	2% Treasury Gilt 2020	3,500.00		3,500.00	3,606.61	1.35	103.058	1.408	0.6
11-Feb-2015	3½% Treasury Gilt 2045	1,750.00		1,750.00	2,177.24	1.58	124.433	2.358	0.2
04-Feb-2015	0 1/8% Index-linked Treasury Gilt 2024	1,200.00		1,200.00	1,412.63	2.37	110.990	-1.021	N/A
20-Jan-2015	2% Treasury Gilt 2020	3,750.00		3,750.00	3,915.41	1.42	104.427	1.167	0.3
15-Jan-2015	4½% Treasury Gilt 2034	1,750.00	139.84	1,889.84	2,628.37	1.50	139.102	2.067	0.4
07-Jan-2015	0 1/8% Index-linked Treasury Gilt 2044	950.00	90.78	1,040.78	1,417.46	1.94	128.210	-0.739	N/A
06-Jan-2015	2¾% Treasury Gilt 2024	2,750.00	274.94	3,024.94	3,328.26	1.58	110.049	1.622	0.2
11-Dec-2014	0¾% Index-linked Treasury Gilt 2034	800.00	12.37	812.37	1,183.25	2.43	131.322	-0.756	N/A
09-Dec-2014	3½% Treasury Gilt 2045	1,750.00	174.99	1,924.99	2,242.61	1.84	116.507	2.696	0.1
02-Dec-2014	2% Treasury Gilt 2020	3,750.00		3,750.00	3,858.70	1.50	102.902	1.462	0.3
20-Nov-2014	0 5/8% Index-linked Treasury Gilt 2042	900.00	88.00	988.00	1,600.78	2.14	133.771	-0.497	N/A
13-Nov-2014	2¾% Treasury Gilt 2024	3,000.00	299.96	3,299.96	3,457.61	1.45	104.785	2.205	0.2

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04-Nov-2014	0½% Index-linked Treasury Gilt 2050	800.00	69.93	869.93	1,400.10	2.11	133.621	-0.386	N/A
21-Oct-2014	2¾% Treasury Gilt 2024	3,000.00		3,000.00	3,158.91	1.71	105.317	2.149	0.3
16-Oct-2014	0 1/8% Index-linked Treasury Gilt 2024	1,400.00		1,400.00	1,601.67	1.95	108.130	-0.707	N/A
07-Oct-2014	3½% Treasury Gilt 2045	2,250.00	223.54	2,473.54	2,696.61	1.97	109.105	3.038	0.1
01-Oct-2014	2% Treasury Gilt 2020	4,000.00	399.89	4,399.89	4,414.98	1.51	100.367	1.933	0.3
11-Sep-2014	3½% Treasury Gilt 2045	2,000.00	199.87	2,199.87	2,339.68	1.99	106.406	3.170	0.2
09-Sep-2014	0¼% Index-linked Treasury Gilt 2052	850.00	4.05	854.05	1,060.69	1.96	117.350	-0.195	N/A
02-Sep-2014	2% Treasury Gilt 2020	4,000.00	177.52	4,177.52	4,191.25	1.59	100.337	1.939	0.3
27-Aug-2014	0 5/8% Index-linked Treasury Gilt 2040	900.00	68.17	968.17	1,418.87	1.86	123.850	-0.275	N/A
21-Aug-2014	2¾% Treasury Gilt 2024	3,250.00	318.10	3,568.10	3,625.46	1.69	101.629	2.565	0.3
12-Aug-2014	4¾% Treasury Gilt 2030	2,250.00	179.98	2,429.98	2,996.73	1.56	123.338	2.939	0.2
06-Aug-2014	0 1/8% Index-linked Treasury Gilt 2019	1,500.00	39.59	1,539.59	1,662.06	2.44	105.380	-0.867	N/A
22-Jul-2014	2¾% Treasury Gilt 2024	3,250.00	317.25	3,567.25	3,581.85	1.84	100.436	2.700	0.2
17-Jul-2014	0 1/8% Index-linked Treasury Gilt 2024	1,500.00	128.49	1,628.49	1,784.59	2.72	103.890	-0.271	N/A
08-Jul-2014	4% Treasury Gilt 2060	1,750.00	174.99	1,924.99	2,207.46	1.83	114.681	3.367	0.2
01-Jul-2014	1¾% Treasury Gilt 2019	4,000.00		4,000.00	3,941.13	1.54	98.542	2.055	0.4
12-Jun-2014	0 1/8% Index-linked Treasury Gilt 2019	1,400.00	69.76	1,469.76	1,586.55	2.78	105.830	-0.918	N/A
10-Jun-2014	2¾% Treasury Gilt 2024	3,250.00		3,250.00	3,229.18	2.04	99.383	2.820	0.1
03-Jun-2014	1¾% Treasury Gilt 2019	4,000.00	28.42	4,028.42	3,991.36	1.61	99.095	1.936	0.3
28-May-2014	0¼% Index-linked Treasury Gilt 2052	1,100.00	109.97	1,209.97	1,426.75	2.56	112.068	-0.065	N/A
15-May-2014	4½% Treasury Gilt 2034	2,000.00	181.56	2,181.56	2,586.86	2.00	118.591	3.243	0.2
07-May-2014	0 1/8% Index-linked Treasury Gilt 2044	1,200.00	72.96	1,272.96	1,398.09	1.93	104.700	-0.032	N/A
29-Apr-2014	2¾% Treasury Gilt 2024	3,500.00		3,500.00	3,478.64	1.74	99.397	2.817	0.2
24-Apr-2014	1¾% Treasury Gilt 2019	4,000.00		4,000.00	3,959.48	1.77	99.000	1.951	0.3
08-Apr-2014	0¾% Index-linked Treasury Gilt 2034	1,300.00		1,300.00	1,626.04	1.85	114.811	0.007	N/A
02-Apr-2014	3¼% Treasury Gilt 2044	2,500.00	215.76	2,715.76	2,576.63	1.84	94.892	3.528	0.2
27-Mar-2014	0¼% Index-linked Treasury Gilt 2052	900.00		900.00	1,041.16	1.70	110.83	-0.033	N/A
13-Mar-2014	0 1/8% Index-linked Treasury Gilt 2019	1,500.00	92.71	1,592.71	1,712.22	2.47	106.17	-0.928	N/A
11-Mar-2014	2¾% Treasury Gilt 2024	3,000.00	282.77	3,282.77	3,228.18	2.24	98.40	2.928	0.1
04-Mar-2014	1¾% Treasury Gilt 2019	4,250.00	53.21	4,303.21	4,266.21	1.68	99.27	1.893	0.4
20-Feb-2014	2¼% Treasury Gilt 2023	3,000.00		3,000.00	2,878.06	1.82	95.99	2.730	0.2
13-Feb-2014	3¾% Treasury Gilt 2052	1,750.00	162.92	1,912.92	2,001.08	1.57	104.67	3.527	0.2
11-Feb-2014	0 1/8% Index-linked Treasury Gilt 2024	1,300.00		1,300.00	1,386.20	2.49	102.35	-0.106	N/A
04-Feb-2014	1¾% Treasury Gilt 2019	4,000.00	177.45	4,177.45	4,142.01	1.58	99.17	1.911	0.4
23-Jan-2014	2¼% Treasury Gilt 2023	3,250.00	324.74	3,574.74	3,388.05	1.67	94.82	2.870	0.2
16-Jan-2014	3¼% Treasury Gilt 2044	2,000.00	199.07	2,199.07	2,062.31	1.88	93.79	3.590	0.2
07-Jan-2014	0 1/8% Index-linked Treasury Gilt 2029	1,350.00	125.48	1,475.48	1,555.09	2.12	99.33	0.170	N/A
12-Dec-2013	1¾% Treasury Gilt 2019	4,500.00	52.35	4,552.35	4,489.10	2.04	98.71	1.994	0.4

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10-Dec-2013	0¼% Index-linked Treasury Gilt 2047	1,000.00		1,000.00	1,502.80	1.72	123.99	0.039	N/A
28-Nov-2013	3¼% Treasury Gilt 2044	2,500.00	249.87	2,749.87	2,568.23	1.67	93.43	3.609	0.2
21-Nov-2013	1¼% Treasury Gilt 2019	4,750.00		4,750.00	4,709.77	1.41	99.17	1.905	0.6
19-Nov-2013	2¼% Treasury Gilt 2023	3,750.00	374.49	4,124.49	3,951.43	1.80	95.88	2.732	0.2
14-Nov-2013	4¼% Treasury Stock 2036	2,250.00	224.96	2,474.96	2,762.53	1.38	111.63	3.495	0.4
05-Nov-2013	0¼% Index-linked Treasury Gilt 2052	1,250.00	2.00	1,252.00	1,406.71	1.96	108.30	0.032	N/A
17-Oct-2013	1¼% Treasury Gilt 2018	4,750.00	474.87	5,224.87	5,144.03	1.64	98.48	1.583	0.4
08-Oct-2013	0 1/8% Index-linked Treasury Gilt 2019	1,750.00	36.25	1,786.25	1,922.29	2.77	107.53	-1.063	N/A
03-Oct-2013	2¼% Treasury Gilt 2023	4,000.00	399.53	4,399.53	4,209.08	1.84	95.75	2.742	0.2
19-Sep-2013	1¼% Treasury Gilt 2018	4,750.00	333.73	5,083.73	4,986.25	1.59	98.14	1.652	0.2
12-Sep-2013	2¼% Treasury Gilt 2023	3,750.00	374.60	4,124.60	3,865.08	1.59	93.77	2.976	0.4
10-Sep-2013	3¼% Treasury Gilt 2044	2,750.00	267.84	3,017.84	2,748.81	1.46	91.09	3.743	0.4
03-Sep-2013	0 1/8% Index-linked Treasury Gilt 2024	1,500.00	127.14	1,627.14	1,726.14	1.87	103.02	-0.159	N/A
20-Aug-2013	0 1/8% Index-linked Treasury Gilt 2019	1,750.00	44.59	1,794.59	1,910.82	1.83	106.52	-0.887	N/A
15-Aug-2013	4½% Treasury Gilt 2034	2,250.00		2,250.00	2,575.58	1.48	114.48	3.520	0.7
08-Aug-2013	0¼% Index-linked Treasury Gilt 2034	1,300.00	108.09	1,408.09	1,722.70	1.85	113.70	0.080	N/A
06-Aug-2013	1¼% Treasury Gilt 2018	4,500.00	431.47	4,931.47	4,894.74	1.37	99.26	1.405	0.8
11-Jul-2013	3¼% Treasury Gilt 2044	2,500.00	75.02	2,575.02	2,430.30	1.65	94.39	3.553	0.4
09-Jul-2013	0 1/8% Index-linked Treasury Gilt 2029	1,400.00	87.17	1,487.17	1,604.66	1.80	102.64	-0.043	N/A
02-Jul-2013	2¼% Treasury Gilt 2023	3,500.00	349.78	3,849.78	3,733.57	1.76	97.03	2.584	0.2
20-Jun-2013	1¼% Treasury Gilt 2018	4,750.00		4,750.00	4,709.48	1.33	99.16	1.422	1.6
13-Jun-2013	4¼% Treasury Stock 2032	2,250.00		2,250.00	2,652.18	1.45	117.93	3.004	0.4
11-Jun-2013	2¼% Treasury Gilt 2023	3,750.00		3,750.00	3,710.92	1.52	98.96	2.365	0.4
04-Jun-2013	0 1/8% Index-linked Treasury Gilt 2024	1,600.00	81.68	1,681.68	1,897.59	1.95	109.95	-0.758	N/A
16-May-2013	3¼% Treasury Gilt 2044	2,500.00	249.96	2,749.96	2,727.01	2.00	99.18	3.293	0.2
14-May-2013	1¼% Treasury Gilt 2018	4,750.00	474.82	5,224.82	5,297.73	1.78	101.43	0.967	0.4
08-May-2013	0 1/8% Index-linked Treasury Gilt 2044	1,100.00	71.82	1,171.82	1,335.46	1.84	111.51	-0.234	N/A
24-Apr-2013	0 1/8% Index-linked Treasury Gilt 2029	1,300.00	84.61	1,384.61	1,625.59	1.51	112.75	-0.635	N/A
18-Apr-2013	3¼% Treasury Gilt 2044	2,250.00	185.16	2,435.16	2,496.44	1.69	102.53	3.121	0.3
11-Apr-2013	0 1/8% Index-linked Treasury Gilt 2024	1,600.00	23.74	1,623.74	1,920.11	1.86	116.33	-1.262	N/A
09-Apr-2013	1¼% Treasury Gilt 2022	3,500.00	72.43	3,572.43	3,577.22	1.68	100.14	1.734	0.2
21-Mar-2013	0 1/8% Index-linked Treasury Gilt 2044	900.00	89.97	989.97	1,054.39	2.02	104.93	-0.033	N/A
13-Mar-2013	3¼% Treasury Gilt 2052	1,500.00	18.87	1,518.87	1,621.07	1.64	106.80	3.434	0.3
05-Mar-2013	1¼% Treasury Gilt 2018	4,000.00	399.54	4,399.54	4,442.75	2.17	101.09	1.041	0.4
21-Feb-2013	1¼% Treasury Gilt 2022	2,250.00	224.58	2,474.58	2,386.23	2.25	96.59	2.147	0.1
14-Feb-2013	1¼% Treasury Gilt 2018	4,000.00	399.92	4,399.92	4,393.05	1.83	99.86	1.277	0.2
05-Feb-2013	0 1/8% Index-linked Treasury Gilt 2024	1,100.00	3.54	1,103.54	1,245.65	1.97	111.33	-0.844	N/A
22-Jan-2013	4% Treasury Gilt 2022	1,750.00	174.74	1,924.74	2,259.19	2.91	117.53	1.897	0.1

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17-Jan-2013	0 1/8% Index-linked Treasury Gilt 2029	1,000.00		1,000.00	1,119.05	2.02	108.20	-0.367	N/A
08-Jan-2013	4¾% Treasury Gilt 2030	1,500.00	149.15	1,649.15	2,102.59	1.83	127.54	2.786	0.2
03-Jan-2013	1% Treasury Gilt 2017	3,750.00		3,750.00	3,750.97	2.11	100.19	0.958	0.4
13-Dec-2012	0 1/8% Index-linked Treasury Gilt 2024	1,100.00	30.18	1,130.18	1,235.27	2.37	108.26	-0.583	N/A
11-Dec-2012	1¾% Treasury Gilt 2022	3,250.00	279.52	3,529.52	3,512.35	1.69	99.53	1.803	0.3
20-Nov-2012	1% Treasury Gilt 2017	4,500.00		4,500.00	4,544.39	1.59	101.00	0.787	0.6
15-Nov-2012	3¾% Treasury Gilt 2052	2,000.00	198.90	2,198.90	2,458.62	1.72	111.84	3.219	0.3
06-Nov-2012	1¾% Treasury Gilt 2022	3,250.00	324.94	3,574.94	3,553.62	1.93	99.42	1.815	0.3
01-Nov-2012	0¾% Index-linked Treasury Gilt 2047	900.00		900.00	1,212.28	1.75	115.17	0.294	N/A
18-Oct-2012	4½% Treasury Gilt 2019	3,750.00	307.75	4,057.75	4,894.48	1.50	120.71	1.128	0.4
11-Oct-2012	0 1/8% Index-linked Treasury Gilt 2024	1,500.00	149.10	1,649.10	1,758.48	2.56	106.65	-0.441	N/A
09-Oct-2012	4¼% Treasury Stock 2032	1,750.00	12.90	1,762.90	2,185.50	2.12	124.19	2.661	0.3
02-Oct-2012	1¾% Treasury Gilt 2022	3,500.00	349.29	3,849.29	3,837.25	1.87	99.87	1.764	0.1
20-Sep-2012	1% Treasury Gilt 2017	4,500.00	427.16	4,927.16	4,972.61	1.51	100.96	0.802	0.6
13-Sep-2012	1¾% Treasury Gilt 2022	3,500.00	331.19	3,831.19	3,804.38	1.82	99.32	1.825	0.2
11-Sep-2012	0¾% Index-linked Treasury Gilt 2034	1,250.00	95.54	1,345.54	1,587.06	1.55	113.25	0.126	N/A
05-Sep-2012	4½% Treasury Gilt 2042	1,750.00		1,750.00	2,288.77	1.52	130.85	2.951	0.4
23-Aug-2012	5% Treasury Gilt 2018	3,750.00	315.11	4,065.11	4,988.32	1.43	122.73	0.796	0.3
21-Aug-2012	0 1/8% Index-linked Treasury Gilt 2029	1,250.00	47.30	1,297.30	1,355.22	1.84	102.50	-0.025	N/A
16-Aug-2012	4½% Treasury Gilt 2034	1,500.00	149.18	1,649.18	2,112.24	1.98	128.10	2.786	0.3
19-Jul-2012	3¾% Treasury Gilt 2052	1,750.00		1,750.00	2,029.59	1.67	115.99	3.055	0.2
12-Jul-2012	1¾% Treasury Gilt 2022	3,500.00	349.80	3,849.80	3,858.84	2.20	100.29	1.719	0.3
10-Jul-2012	0½% Index-linked Treasury Gilt 2050	900.00	32.07	932.07	1,211.44	2.08	114.41	0.110	N/A
04-Jul-2012	1% Treasury Gilt 2017	4,500.00	94.98	4,594.98	4,607.35	1.51	100.29	0.942	0.6
03-Jul-2012	4¾% Treasury Gilt 2030	1,750.00	169.06	1,919.06	2,524.54	2.06	131.56	2.586	0.2
26-Jun-2012	0 1/8% Index-linked Treasury Gilt 2029	1,250.00	116.10	1,366.10	1,448.59	1.83	103.93	-0.108	N/A
21-Jun-2012	1¾% Treasury Gilt 2022	3,250.00	324.98	3,574.98	3,518.63	1.63	98.43	1.920	0.5
14-Jun-2012	4% Treasury Gilt 2060	1,500.00	149.81	1,649.81	1,933.51	1.81	117.33	3.278	0.7
12-Jun-2012	1% Treasury Gilt 2017	4,750.00		4,750.00	4,766.68	1.28	100.37	0.927	1.2
15-May-2012	5% Treasury Stock 2025	2,750.00	157.51	2,907.51	3,787.51	2.09	130.44	2.251	0.2
09-May-2012	4½% Treasury Gilt 2042	2,000.00	199.85	2,199.85	2,740.90	2.22	124.68	3.224	0.4
03-May-2012	0¾% Index-linked Treasury Gilt 2034	1,200.00	0.30	1,200.30	1,429.45	1.93	115.26	0.049	N/A
01-May-2012	4½% Treasury Gilt 2019	3,750.00	374.93	4,124.93	4,928.06	1.79	119.49	1.495	0.4
19-Apr-2012	0 1/8% Index-linked Treasury Gilt 2029	1,350.00	125.36	1,475.36	1,529.28	1.70	102.89	-0.045	N/A
12-Apr-2012	4¼% Treasury Stock 2032	2,000.00		2,000.00	2,370.52	1.39	118.55	3.015	0.9
11-Apr-2012	1% Treasury Gilt 2017	4,500.00		4,500.00	4,465.14	1.37	99.23	1.147	0.8
03-Apr-2012	4% Treasury Gilt 2022	3,250.00	324.82	3,574.82	4,136.17	1.92	115.76	2.222	0.2
22-Mar-2012	0 5/8% Index-linked Treasury Gilt 2042	900.00		900.00	1,182.85	1.73	117.15	0.060	N/A

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15-Mar-2012	4½% Treasury Gilt 2042	2,000.00	198.88	2,198.88	2,642.28	1.71	120.20	3.431	0.2
07-Mar-2012	1% Treasury Gilt 2017	4,000.00		4,000.00	3,957.33	1.95	98.95	1.198	0.4
06-Mar-2012	0¾% Index-linked Treasury Gilt 2034	1,000.00	10.06	1,010.06	1,200.81	1.93	115.48	0.044	N/A
01-Mar-2012	4% Treasury Gilt 2022	2,750.00		2,750.00	3,197.04	2.07	116.28	2.181	0.3
16-Feb-2012	4½% Treasury Gilt 2034	1,750.00		1,750.00	2,137.91	1.62	122.19	3.122	0.9
07-Feb-2012	1¾% Treasury Gilt 2017	4,000.00		4,000.00	4,115.99	1.82	103.02	1.121	0.4
02-Feb-2012	0 1/8% Index-linked Treasury Gilt 2029	1,250.00		1,250.00	1,324.40	2.27	105.46	-0.188	N/A
01-Feb-2012	5% Treasury Stock 2025	2,500.00	249.95	2,749.95	3,564.41	1.88	129.64	2.356	0.4
19-Jan-2012	4% Treasury Gilt 2016	4,000.00	128.20	4,128.20	4,705.71	2.02	114.06	0.893	0.2
11-Jan-2012	3¾% Treasury Gilt 2021	3,000.00	282.57	3,282.57	3,757.94	2.15	114.49	2.085	0.2
10-Jan-2012	0¾% Index-linked Treasury Gilt 2047	700.00	40.79	740.79	1,118.24	1.92	131.71	-0.116	N/A
04-Jan-2012	1¾% Treasury Gilt 2017	3,750.00	374.64	4,124.64	4,251.62	2.02	103.17	1.102	0.4
15-Dec-2011	1¾% Treasury Gilt 2017	4,000.00		4,000.00	4,122.58	1.27	103.09	1.125	1.8
14-Dec-2011	4% Treasury Gilt 2022	3,000.00	299.93	3,299.93	3,837.06	1.77	116.30	2.210	0.4
07-Dec-2011	1¼% Index-linked Treasury Gilt 2032	900.00	51.67	951.67	1,314.78	2.03	126.10	0.004	N/A
06-Dec-2011	4¼% Treasury Gilt 2040	1,750.00	174.94	1,924.94	2,269.20	1.98	117.92	3.287	0.5
01-Dec-2011	3¾% Treasury Gilt 2021	3,000.00	298.40	3,298.40	3,688.19	1.61	111.85	2.382	0.9
17-Nov-2011	5% Treasury Gilt 2018	4,000.00		4,000.00	4,855.69	1.92	121.41	1.434	0.7
08-Nov-2011	0 5/8% Index-linked Treasury Gilt 2040	900.00	89.91	989.91	1,196.48	2.61	110.65	0.237	N/A
03-Nov-2011	4¼% Treasury Stock 2032	2,000.00		2,000.00	2,345.00	1.63	117.27	3.108	0.8
20-Oct-2011	1¾% Treasury Gilt 2017	4,750.00	134.60	4,884.60	4,932.46	1.66	101.02	1.547	1.4
13-Oct-2011	4¼% Treasury Gilt 2039	2,000.00	198.92	2,198.92	2,483.43	2.26	112.98	3.516	0.4
11-Oct-2011	1 1/8% Index-linked Treasury Gilt 2037	900.00	35.87	935.87	1,303.18	1.36	119.75	0.334	N/A
04-Oct-2011	3¾% Treasury Gilt 2021	3,250.00	324.97	3,574.97	4,052.52	1.76	113.37	2.240	0.7
22-Sep-2011	1¾% Treasury Gilt 2017	4,750.00	138.73	4,888.73	4,977.11	1.29	101.82	1.394	1.7
15-Sep-2011	0¾% Index-linked Treasury Gilt 2047	900.00		900.00	1,142.05	1.49	112.23	0.387	N/A
01-Sep-2011	3¾% Treasury Gilt 2021	3,000.00		3,000.00	3,256.39	1.99	108.59	2.762	1.0
23-Aug-2011	1 7/8% Index-linked Treasury Gilt 2022	1,000.00	71.27	1,071.27	1,493.27	2.05	121.90	-0.065	N/A
18-Aug-2011	1¾% Treasury Gilt 2017	4,500.00	230.20	4,730.20	4,789.36	1.35	101.26	1.507	1.1
11-Aug-2011	0 5/8% Index-linked Treasury Gilt 2042	825.00	80.72	905.72	1,030.85	1.85	102.83	0.527	N/A
02-Aug-2011	4½% Treasury Gilt 2034	2,000.00		2,000.00	2,162.72	2.23	108.20	3.955	0.3
19-Jul-2011	2% Treasury Gilt 2016	4,750.00	350.64	5,100.64	5,145.50	1.48	100.91	1.789	0.5
14-Jul-2011	4¼% Treasury Gilt 2040	2,000.00	179.70	2,179.70	2,206.32	1.95	101.25	4.176	0.2
06-Jul-2011	1¼% Index-linked Treasury Gilt 2027	1,100.00		1,100.00	1,461.06	1.64	109.91	0.613	N/A
05-Jul-2011	3¾% Treasury Gilt 2021	3,250.00	322.95	3,572.95	3,643.03	2.16	102.03	3.511	0.2
21-Jun-2011	2% Treasury Gilt 2016	4,750.00		4,750.00	4,757.06	1.56	100.16	1.963	0.5
15-Jun-2011	4¼% Treasury Gilt 2027	2,250.00	224.95	2,474.95	2,548.67	1.85	103.00	4.000	0.3
07-Jun-2011	0 5/8% Index-linked Treasury Gilt 2040	1,000.00		1,000.00	1,085.98	2.33	101.00	0.587	N/A

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02-Jun-2011	3¼% Treasury Gilt 2021	3,500.00	103.79	3,603.79	3,707.21	1.60	102.88	3.415	0.5
19-May-2011	2¼% Treasury Gilt 2014	5,000.00		5,000.00	5,105.95	1.67	102.17	1.456	0.7
12-May-2011	4¼% Treasury Gilt 2040	2,000.00	191.79	2,191.79	2,207.14	1.54	100.75	4.205	0.3
10-May-2011	1 7/8% Index-linked Treasury Gilt 2022	1,200.00	105.08	1,305.08	1,697.08	2.05	115.46	0.494	N/A
04-May-2011	5% Treasury Stock 2025	3,250.00		3,250.00	3,653.13	1.25	112.41	3.835	1.4
19-Apr-2011	0½% Index-linked Treasury Gilt 2050	900.00	71.80	971.80	997.21	1.97	95.03	0.645	N/A
14-Apr-2011	4¼% Treasury Gilt 2040	2,000.00		2,000.00	1,975.41	1.68	98.79	4.323	0.4
13-Apr-2011	2% Treasury Gilt 2016	5,000.00		5,000.00	4,862.25	1.82	97.33	2.598	0.5
06-Apr-2011	1 1/8% Index-linked Treasury Gilt 2037	1,000.00		1,000.00	1,248.14	2.03	110.03	0.711	N/A
05-Apr-2011	3¼% Treasury Gilt 2021	3,500.00	307.11	3,807.11	3,765.53	1.72	98.91	3.878	0.2
17-Mar-2011	3¼% Treasury Gilt 2021	2,750.00		2,750.00	2,770.12	2.01	100.80	3.657	0.3
08-Mar-2011	0 5/8% Index-linked Treasury Gilt 2042	800.00	73.97	873.97	916.49	2.80	97.50	0.713	N/A
03-Mar-2011	4¼% Treasury Gilt 2055	2,250.00	224.90	2,474.90	2,431.23	1.72	98.27	4.338	0.3
01-Mar-2011	2% Treasury Gilt 2016	4,000.00	343.92	4,343.92	4,212.11	1.79	97.00	2.658	0.4
17-Feb-2011	3¼% Treasury Gilt 2020	2,750.00	274.67	3,024.67	2,988.93	2.06	98.90	3.889	0.3
08-Feb-2011	1 7/8% Index-linked Treasury Gilt 2022	1,000.00	54.97	1,054.97	1,302.59	1.86	111.77	0.825	N/A
03-Feb-2011	4¼% Treasury Gilt 2040	2,000.00	161.21	2,161.21	2,064.14	1.87	95.57	4.522	0.3
01-Feb-2011	2% Treasury Gilt 2016	3,750.00		3,750.00	3,627.69	1.93	96.76	2.701	0.2
19-Jan-2011	4¼% Treasury Stock 2036	2,250.00	224.61	2,474.61	2,387.02	2.11	96.57	4.478	0.3
11-Jan-2011	1¼% Index-linked Treasury Gilt 2032	900.00		900.00	1,031.93	1.97	110.10	0.748	N/A
06-Jan-2011	3¼% Treasury Gilt 2020	2,750.00	273.39	3,023.39	3,036.71	2.00	100.47	3.691	0.2
16-Dec-2010	0 5/8% Index-linked Treasury Gilt 2042	825.00	58.32	883.32	900.88	1.93	96.10	0.763	N/A
15-Dec-2010	2% Treasury Gilt 2016	3,500.00	349.98	3,849.98	3,746.54	1.93	97.32	2.564	0.6
07-Dec-2010	4¼% Treasury Gilt 2049	2,000.00	197.27	2,197.27	2,143.26	1.82	97.59	4.379	0.3
18-Nov-2010	3¼% Treasury Gilt 2020	3,250.00		3,250.00	3,329.60	1.77	102.47	3.450	0.2
11-Nov-2010	4½% Treasury Gilt 2034	2,000.00	60.95	2,060.95	2,154.31	1.53	104.57	4.194	0.4
09-Nov-2010	1¼% Index-linked Treasury Gilt 2055	700.00	69.97	769.97	1,122.92	2.11	124.77	0.619	N/A
02-Nov-2010	2% Treasury Gilt 2016	4,000.00	399.74	4,399.74	4,406.49	2.00	100.21	1.958	0.4
21-Oct-2010	3¼% Treasury Gilt 2020	3,000.00	256.62	3,256.62	3,447.10	2.01	105.88	3.055	0.2
19-Oct-2010	1¼% Index-linked Treasury Gilt 2032	1,250.00		1,250.00	1,432.41	1.59	111.02	0.710	N/A
14-Oct-2010	4¼% Treasury Stock 2015	3,750.00	352.48	4,102.48	4,686.99	1.97	114.33	1.687	0.4
05-Oct-2010	0 5/8% Index-linked Treasury Gilt 2042	925.00		925.00	978.99	1.96	100.52	0.607	N/A
16-Sep-2010	3¼% Treasury Gilt 2020	3,000.00	296.36	3,296.36	3,444.42	1.68	104.53	3.215	0.5
15-Sep-2010	4¼% Treasury Gilt 2030	2,000.00		2,000.00	2,219.84	1.49	111.00	3.954	0.7
07-Sep-2010	0¾% Index-linked Treasury Gilt 2047	800.00	76.71	876.71	1,001.79	2.04	106.03	0.570	N/A
02-Sep-2010	5% Treasury Stock 2014	3,750.00	372.57	4,122.57	4,672.50	1.69	113.40	1.542	0.7
19-Aug-2010	1¼% Index-linked Treasury Gilt 2027	1,000.00		1,000.00	1,223.78	1.94	106.08	0.870	N/A
12-Aug-2010	4% Treasury Gilt 2022	3,000.00	299.92	3,299.92	3,460.09	1.72	104.87	3.485	0.4

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10-Aug-2010	4½% Treasury Gilt 2034	1,750.00		1,750.00	1,828.69	1.56	104.51	4.200	0.3
03-Aug-2010	2¾% Treasury Gilt 2015	3,750.00	374.92	4,124.92	4,245.04	1.99	102.93	2.060	0.7
20-Jul-2010	4% Treasury Gilt 2016	3,750.00		3,750.00	4,062.23	1.38	108.34	2.523	1.0
15-Jul-2010	1 7/8% Index-linked Treasury Gilt 2022	1,200.00	44.31	1,244.31	1,495.90	1.76	110.79	0.947	N/A
14-Jul-2010	4¼% Treasury Gilt 2046	2,250.00	165.74	2,415.74	2,451.87	1.63	101.52	4.168	0.4
06-Jul-2010	3¾% Treasury Gilt 2020	3,250.00	316.11	3,566.11	3,652.00	2.45	102.41	3.467	0.2
01-Jul-2010	0¾% Index-linked Treasury Gilt 2047	800.00	79.85	879.85	969.73	2.40	102.78	0.666	N/A
17-Jun-2010	5% Treasury Stock 2014	4,000.00	399.53	4,399.53	4,920.33	2.28	111.94	2.032	0.2
09-Jun-2010	3¾% Treasury Gilt 2020	3,750.00		3,750.00	3,786.06	1.86	101.00	3.633	0.2
08-Jun-2010	1¼% Index-linked Treasury Gilt 2027	1,100.00		1,100.00	1,316.64	1.63	105.00	0.939	N/A
03-Jun-2010	4½% Treasury Gilt 2034	2,000.00	175.56	2,175.56	2,230.99	1.87	102.57	4.327	0.1
02-Jun-2010	2¾% Treasury Gilt 2015	4,250.00	424.49	4,674.49	4,766.42	2.34	102.08	2.274	0.7
20-May-2010	4¾% Treasury Stock 2020	3,250.00	324.78	3,574.78	3,884.92	1.76	108.74	3.679	0.2
13-May-2010	1 7/8% Index-linked Treasury Gilt 2022	1,100.00	46.37	1,146.37	1,387.28	2.49	113.23	0.765	N/A
11-May-2010	4¼% Treasury Gilt 2027	2,250.00	224.97	2,474.97	2,408.08	2.47	97.31	4.472	0.5
28-Apr-2010	4½% Treasury Gilt 2013	4,500.00		4,500.00	4,832.38	2.02	107.49	1.797	0.7
27-Apr-2010	1¼% Index-linked Treasury Gilt 2032	1,000.00	99.98	1,099.98	1,178.82	2.14	106.23	0.943	N/A
22-Apr-2010	4¾% Treasury Stock 2020	3,750.00	374.80	4,124.80	4,346.02	1.90	105.41	4.078	0.2
15-Apr-2010	0 5/8% Index-linked Treasury Gilt 2042	900.00		900.00	908.35	1.66	98.13	0.689	N/A
13-Apr-2010	4¼% Treasury Gilt 2039	2,250.00	224.94	2,474.94	2,335.62	2.00	94.39	4.600	0.3
07-Apr-2010	4¾% Treasury Stock 2015	4,500.00	79.98	4,579.98	4,998.01	1.88	109.15	2.910	0.6
18-Mar-2010	4¾% Treasury Stock 2020	3,250.00	324.93	3,574.93	3,795.66	2.13	106.19	3.991	0.2
11-Mar-2010	1¼% Index-linked Treasury Gilt 2032	900.00		900.00	957.91	1.83	106.05	0.953	N/A
09-Mar-2010	4% Treasury Gilt 2022	3,000.00	296.48	3,296.48	3,194.57	2.01	96.91	4.333	0.2
03-Mar-2010	2¾% Treasury Gilt 2015	4,000.00	320.92	4,320.92	4,311.21	2.33	99.79	2.796	0.4
02-Mar-2010	4¼% Treasury Gilt 2039	2,000.00	169.35	2,169.35	2,050.31	1.92	94.54	4.590	0.3
24-Feb-2010	3¾% Treasury Gilt 2019	3,000.00	299.57	3,299.57	3,199.04	2.25	97.05	4.128	0.3
11-Feb-2010	1 7/8% Index-linked Treasury Gilt 2022	900.00		900.00	1,026.65	2.42	108.05	1.194	N/A
09-Feb-2010	4½% Treasury Gilt 2034	2,000.00	159.24	2,159.24	2,159.40	2.08	100.02	4.498	0.3
03-Feb-2010	5% Treasury Gilt 2018	3,000.00		3,000.00	3,271.08	1.99	109.06	3.693	0.3
02-Feb-2010	5¼% Treasury Gilt 2012	3,750.00	279.70	4,029.70	4,351.22	3.12	108.20	1.663	0.8
21-Jan-2010	3¾% Treasury Gilt 2019	3,250.00	324.69	3,574.69	3,476.34	2.38	97.30	4.092	0.3
13-Jan-2010	4¼% Treasury Gilt 2049	2,250.00	175.40	2,425.40	2,381.72	1.81	98.22	4.344	0.4
06-Jan-2010	2¾% Treasury Gilt 2015	4,000.00	399.31	4,399.31	4,325.23	2.68	98.47	3.080	0.2
17-Dec-2009	1¼% Index-linked Treasury Gilt 2027	850.00	56.22	906.22	1,081.54	1.59	107.40	0.806	N/A
08-Dec-2009	3¾% Treasury Gilt 2019	3,750.00	368.78	4,118.78	4,104.38	1.81	99.67	3.790	0.6
02-Dec-2009	4¼% Treasury Gilt 2039	2,250.00	224.83	2,474.83	2,511.28	1.74	101.50	4.161	0.2
01-Dec-2009	2¾% Treasury Gilt 2015	5,000.00	499.78	5,499.78	5,487.10	2.16	99.81	2.790	0.4

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24-Nov-2009	4% Treasury Gilt 2022	3,750.00	340.65	4,090.65	4,107.25	1.92	100.43	3.955	0.3
12-Nov-2009	1¼% Index-linked Treasury Gilt 2032	1,000.00		1,000.00	1,129.69	1.66	114.23	0.588	N/A
10-Nov-2009	3¾% Treasury Gilt 2019	3,750.00	374.74	4,124.74	4,066.98	1.96	98.65	3.916	0.4
04-Nov-2009	4½% Treasury Gilt 2034	2,000.00		2,000.00	2,059.06	1.53	102.97	4.304	0.8
03-Nov-2009	2¾% Treasury Gilt 2015	4,750.00	411.22	5,161.22	5,111.26	2.06	99.08	2.942	0.8
22-Oct-2009	5% Treasury Stock 2014	4,750.00	130.86	4,880.86	5,363.74	1.56	110.00	2.790	0.6
14-Oct-2009	4¾% Treasury Stock 2020	3,500.00		3,500.00	3,857.17	1.78	110.26	3.560	0.3
07-Oct-2009	0 5/8% Index-linked Treasury Gilt 2042	750.00	68.26	818.26	859.55	2.19	104.50	0.478	N/A
06-Oct-2009	4½% Treasury Gilt 2013	5,000.00	389.71	5,389.71	5,814.85	1.99	107.95	2.077	0.9
01-Oct-2009	4¾% Treasury Gilt 2030	2,250.00	224.85	2,474.85	2,712.58	1.86	109.67	4.064	0.5
29-Sep-2009	4% Treasury Gilt 2022	3,750.00	297.05	4,047.05	4,090.92	1.72	101.09	3.888	0.4
17-Sep-2009	2¼% Treasury Gilt 2014	5,250.00	524.38	5,774.38	5,674.60	1.84	98.30	2.656	0.5
08-Sep-2009	3¾% Treasury Gilt 2019	3,750.00	374.57	4,124.57	4,110.56	2.15	99.76	3.779	0.2
03-Sep-2009	4¼% Treasury Gilt 2039	2,250.00	48.59	2,298.59	2,329.30	1.62	101.34	4.171	0.5
02-Sep-2009	5¼% Treasury Gilt 2012	5,000.00	99.57	5,099.57	5,547.71	2.05	108.81	1.954	0.7
20-Aug-2009	1¼% Index-linked Treasury Gilt 2032	1,100.00	28.47	1,128.47	1,211.20	1.75	109.33	0.809	N/A
11-Aug-2009	3¾% Treasury Gilt 2019	3,500.00	344.42	3,844.42	3,785.83	1.89	98.48	3.934	0.5
04-Aug-2009	4¼% Treasury Gilt 2027	2,500.00	246.24	2,746.24	2,643.03	1.88	96.26	4.553	0.9
29-Jul-2009	2¼% Treasury Gilt 2014	5,000.00	440.88	5,440.88	5,214.65	1.97	95.86	3.224	1.4
21-Jul-2009	4% Treasury Gilt 2016	4,000.00		4,000.00	4,157.01	1.70	103.95	3.371	0.8
08-Jul-2009	1¼% Index-linked Treasury Gilt 2027	1,000.00		1,000.00	1,152.46	1.64	105.60	0.918	N/A
07-Jul-2009	3¾% Treasury Gilt 2019	4,000.00		4,000.00	3,973.45	1.96	99.34	3.829	1.0
02-Jul-2009	4¼% Treasury Gilt 2039	2,500.00		2,500.00	2,412.62	1.75	96.52	4.461	2.6
01-Jul-2009	2¼% Treasury Gilt 2014	5,250.00	407.97	5,657.97	5,443.65	2.56	96.22	3.124	0.9
23-Jun-2009	4% Treasury Gilt 2022	4,000.00		4,000.00	3,975.84	1.69	99.40	4.060	1.1
11-Jun-2009	0¾% Index-linked Treasury Gilt 2047	725.00		725.00	719.06	2.28	97.51	0.826	N/A
09-Jun-2009	5% Treasury Stock 2014	5,000.00	490.41	5,490.41	6,078.13	2.25	110.74	2.783	1.6
03-Jun-2009	4½% Treasury Gilt 2019	3,500.00	349.75	3,849.75	4,066.45	2.51	105.70	3.795	0.5
02-Jun-2009	4¼% Treasury Gilt 2049	2,000.00	197.41	2,197.41	2,031.56	2.30	92.48	4.665	0.6
28-May-2009	1¼% Index-linked Treasury Gilt 2032	1,250.00		1,250.00	1,259.09	2.08	103.52	1.080	N/A
21-May-2009	2¼% Treasury Gilt 2014	5,000.00		5,000.00	4,845.43	2.60	97.06	2.911	0.9
14-May-2009	0¾% Index-linked Treasury Gilt 2047	700.00		700.00	704.86	2.50	99.02	0.780	N/A
12-May-2009	4¾% Treasury Gilt 2030	2,250.00		2,250.00	2,362.29	2.24	105.01	4.388	0.4
06-May-2009	4½% Treasury Gilt 2019	3,500.00		3,500.00	3,764.78	2.50	107.57	3.579	0.2
30-Apr-2009	1 7/8% Index-linked Treasury Gilt 2022	1,100.00		1,100.00	1,196.14	2.08	105.80	1.404	N/A
28-Apr-2009	4% Treasury Gilt 2022	3,000.00		3,000.00	3,022.17	2.25	100.76	3.924	1.0
16-Apr-2009	2¼% Treasury Gilt 2014	4,000.00		4,000.00	3,892.51	2.11	97.33	2.839	1.8
08-Apr-2009	1¼% Index-linked Treasury Gilt 2032	1,100.00		1,100.00	1,100.88	2.08	103.27	1.093	N/A

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07-Apr-2009	4½% Treasury Gilt 2019	3,000.00		3,000.00	3,260.47	1.82	108.69	3.457	3.3
02-Apr-2009	4¼% Treasury Gilt 2039	2,250.00		2,250.00	2,247.04	1.59	99.88	4.257	4.6
01-Apr-2009	4¾% Treasury Stock 2015	3,500.00		3,500.00	3,936.53	2.23	112.49	2.626	1.3
26-Mar-2009	1 7/8% Index-linked Treasury Gilt 2022	1,100.00		1,100.00	1,195.93	2.72	106.21	1.375	N/A
25-Mar-2009	4¼% Treasury Gilt 2049	1,750.00		1,750.00	1,487.73	0.93	95.24	4.506	12.8
19-Mar-2009	2¼% Treasury Gilt 2014	3,250.00		3,250.00	3,209.33	1.45	98.75	2.520	9.8
12-Mar-2009	1¼% Index-linked Treasury Gilt 2032	1,100.00		1,100.00	1,056.49	2.62	98.53	1.322	N/A
10-Mar-2009	4½% Treasury Gilt 2019	3,000.00		3,000.00	3,367.28	2.06	112.25	3.067	1.8
04-Mar-2009	4¼% Treasury Gilt 2039	2,250.00		2,250.00	2,161.78	1.48	96.12	4.485	-5.5
03-Mar-2009	3¼% Treasury Gilt 2011	3,750.00		3,750.00	3,904.73	2.86	104.15	1.704	0.4
26-Feb-2009	4% Treasury Gilt 2022	2,750.00		2,750.00	2,745.99	1.36	99.86	4.014	2.0
24-Feb-2009	1 1/8% Index-linked Treasury Gilt 2037	950.00		950.00	999.18	1.24	99.72	1.136	N/A
19-Feb-2009	5¼% Treasury Gilt 2012	3,250.00		3,250.00	3,565.51	2.60	109.75	2.166	1.5
12-Feb-2009	1¼% Index-linked Treasury Gilt 2027	1,100.00		1,100.00	1,204.47	1.57	99.00	1.310	N/A
10-Feb-2009	4½% Treasury Gilt 2019	3,250.00		3,250.00	3,398.70	1.75	104.61	3.941	0.4
04-Feb-2009	4¼% Treasury Gilt 2049	2,000.00		2,000.00	1,875.81	2.03	94.04	4.573	0.2
03-Feb-2009	3¼% Treasury Gilt 2011	3,750.00		3,750.00	3,861.25	2.01	103.05	2.135	0.7
29-Jan-2009	4¾% Treasury Stock 2020	2,750.00		2,750.00	2,923.26	1.37	106.33	4.036	1.2
27-Jan-2009	0¾% Index-linked Treasury Gilt 2047	750.00		750.00	729.56	1.62	93.51	0.950	N/A
22-Jan-2009	4½% Treasury Gilt 2013	3,500.00		3,500.00	3,782.59	1.66	108.09	2.424	1.0
15-Jan-2009	1¼% Index-linked Treasury Gilt 2032	1,000.00		1,000.00	1,098.56	1.76	110.00	0.789	N/A
13-Jan-2009	4½% Treasury Gilt 2019	3,000.00		3,000.00	3,280.30	2.38	109.39	3.398	0.4
07-Jan-2009	4¾% Treasury Stock 2038	2,000.00		2,000.00	2,267.03	1.72	113.38	3.981	0.4
18-Dec-2008	3¼% Treasury Gilt 2011	3,500.00		3,500.00	3,563.72	1.57	101.86	2.594	1.4
11-Dec-2008	4½% Treasury Gilt 2013	3,500.00		3,500.00	3,683.36	1.96	105.27	3.160	1.0
09-Dec-2008	1¼% Index-linked Treasury Gilt 2032	1,250.00		1,250.00	1,192.05	1.58	94.91	1.504	N/A
02-Dec-2008	4¼% Treasury Gilt 2049	2,250.00		2,250.00	2,328.31	2.12	103.49	4.074	0.3
27-Nov-2008	5% Treasury Stock 2012	3,750.00		3,750.00	3,968.90	1.59	105.84	3.108	4.4
26-Nov-2008	0¾% Index-linked Treasury Gilt 2047	700.00		700.00	689.54	2.00	93.80	0.940	N/A
20-Nov-2008	4½% Treasury Gilt 2019	3,000.00		3,000.00	3,089.82	1.60	103.00	4.139	1.7
13-Nov-2008	3¼% Treasury Gilt 2011	4,000.00		4,000.00	4,014.05	2.37	100.39	3.115	1.4
11-Nov-2008	4¾% Treasury Stock 2015	3,500.00		3,500.00	3,656.91	1.53	104.49	3.990	2.1
04-Nov-2008	4¾% Treasury Gilt 2030	2,250.00		2,250.00	2,189.66	1.37	97.33	4.950	1.8
30-Oct-2008	4% Treasury Gilt 2016	4,000.00		4,000.00	3,926.91	1.61	98.18	4.275	0.8
28-Oct-2008	1¼% Index-linked Treasury Gilt 2032	1,000.00		1,000.00	994.86	2.49	99.50	1.274	N/A
23-Oct-2008	5% Treasury Gilt 2018	3,000.00		3,000.00	3,117.60	2.01	104.00	4.472	0.4
21-Oct-2008	4¼% Treasury Gilt 2011	4,750.00		4,750.00	4,788.49	2.29	100.90	3.848	1.3
16-Oct-2008	4½% Treasury Gilt 2013	3,750.00		3,750.00	3,760.64	2.10	100.30	4.423	0.8

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07-Oct-2008	1 7/8% Index-linked Treasury Gilt 2022	1,200.00		1,200.00	1,264.05	1.12	100.00	1.875	N/A
01-Oct-2008	4¼% Treasury Gilt 2049	2,250.00		2,250.00	2,128.88	2.08	94.62	4.540	0.4
25-Sep-2008	4½% Treasury Gilt 2019	2,500.00		2,500.00	2,449.72	2.19	98.10	4.733	0.2
23-Sep-2008	1¼% Index-linked Treasury Gilt 2055	450.00		450.00	638.88	2.28	126.03	0.614	N/A
10-Sep-2008	4½% Treasury Gilt 2013	3,500.00		3,500.00	3,510.37	2.13	100.33	4.418	0.5
02-Sep-2008	4¼% Treasury Gilt 2049	2,250.00		2,250.00	2,197.72	1.73	97.69	4.372	0.5
14-Aug-2008	1 1/8% Index-linked Treasury Gilt 2037	925.00		925.00	1,149.33	1.52	116.43	0.519	N/A
05-Aug-2008	4¾% Treasury Gilt 2030	2,250.00		2,250.00	2,221.67	1.58	98.76	4.841	1.0
29-Jul-2008	5% Treasury Gilt 2018	2,500.00		2,500.00	2,490.30	2.47	99.96	5.005	0.0
24-Jul-2008	1¼% Index-linked Treasury Gilt 2027	1,050.00		1,050.00	1,179.75	1.20	101.50	1.163	N/A
17-Jul-2008	5% Treasury Stock 2012	3,750.00		3,750.00	3,757.81	1.65	100.29	4.910	0.3
08-Jul-2008	1 1/8% Index-linked Treasury Gilt 2037	850.00		850.00	993.30	1.10	110.31	0.734	N/A
02-Jul-2008	4½% Treasury Gilt 2042	2,250.00		2,250.00	2,174.40	1.55	96.65	4.697	0.7
24-Jun-2008	0¾% Index-linked Treasury Gilt 2047	650.00		650.00	739.13	1.64	110.62	0.455	N/A
12-Jun-2008	4½% Treasury Gilt 2013	3,500.00		3,500.00	3,377.38	1.91	96.56	5.330	0.7
10-Jun-2008	1 7/8% Index-linked Treasury Gilt 2022	1,100.00		1,100.00	1,221.96	1.58	107.41	1.310	N/A
03-Jun-2008	4¼% Treasury Gilt 2055	2,250.00		2,250.00	2,183.53	1.49	97.06	4.398	0.7
22-May-2008	1 1/8% Index-linked Treasury Gilt 2037	900.00		900.00	1,032.46	1.99	109.55	0.763	N/A
15-May-2008	5% Treasury Gilt 2018	2,500.00		2,500.00	2,516.40	2.05	100.67	4.912	0.3
24-Apr-2008	0¾% Index-linked Treasury Gilt 2047	675.00		675.00	693.00	2.28	101.08	0.719	N/A
17-Apr-2008	4½% Treasury Gilt 2042	2,250.00		2,250.00	2,223.40	1.69	98.86	4.566	0.9
08-Apr-2008	1¼% Index-linked Treasury Gilt 2017	1,200.00		1,200.00	1,307.78	1.64	100.49	1.196	N/A
03-Apr-2008	4¾% Treasury Stock 2010	3,750.00		3,750.00	3,802.37	2.63	101.51	4.015	0.5
27-Mar-2008	1¼% Index-linked Treasury Gilt 2027	975.00		975.00	1,103.37	1.41	104.63	0.990	N/A
13-Mar-2008	4¾% Treasury Gilt 2030	2,000.00		2,000.00	2,063.65	1.41	103.21	4.522	1.2
04-Mar-2008	4½% Treasury Gilt 2013	2,500.00		2,500.00	2,524.82	2.48	101.03	4.269	0.4
27-Feb-2008	1 1/8% Index-linked Treasury Gilt 2037	875.00		875.00	948.83	2.05	104.05	0.968	N/A
14-Feb-2008	4½% Treasury Gilt 2042	2,000.00		2,000.00	1,991.39	1.63	99.58	4.524	0.8
05-Feb-2008	5% Treasury Gilt 2018	2,500.00		2,500.00	2,599.84	1.91	104.02	4.499	0.2
29-Jan-2008	1 7/8% Index-linked Treasury Gilt 2022	1,100.00		1,100.00	1,234.04	2.01	110.07	1.134	N/A
17-Jan-2008	0¾% Index-linked Treasury Gilt 2047	725.00		725.00	731.83	2.06	100.21	0.744	N/A
08-Jan-2008	4¾% Treasury Gilt 2030	2,250.00		2,250.00	2,354.80	1.39	104.67	4.423	0.7
12-Dec-2007	1 7/8% Index-linked Treasury Gilt 2022	950.00		950.00	1,025.09	1.98	106.53	1.390	N/A
04-Dec-2007	5¼% Treasury Gilt 2012	2,500.00		2,500.00	2,565.69	2.53	102.67	4.587	0.2
28-Nov-2007	4½% Treasury Gilt 2042	2,000.00		2,000.00	2,022.29	1.82	101.13	4.436	0.5
20-Nov-2007	0¾% Index-linked Treasury Gilt 2047	750.00		750.00	729.32	2.42	97.26	0.831	N/A
06-Nov-2007	4¾% Treasury Gilt 2030	2,250.00		2,250.00	2,271.83	2.09	101.02	4.677	0.9
01-Nov-2007	5% Treasury Gilt 2018	2,500.00		2,500.00	2,501.18	1.85	100.06	4.992	0.4

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24-Oct-2007	1 1/8% Index-linked Treasury Gilt 2037	925.00		925.00	965.19	1.72	101.95	1.049	N/A
10-Oct-2007	1 7/8% Index-linked Treasury Gilt 2022	1,200.00		1,200.00	1,265.81	2.17	105.12	1.495	N/A
02-Oct-2007	4¼% Treasury Gilt 2030	2,250.00		2,250.00	2,239.87	1.68	99.57	4.781	1.4
26-Sep-2007	1 1/8% Index-linked Treasury Gilt 2037	900.00		900.00	909.44	2.03	99.11	1.160	N/A
13-Sep-2007	5¼% Treasury Gilt 2012	2,500.00		2,500.00	2,526.77	1.98	101.08	4.989	1.2
11-Sep-2007	4½% Treasury Gilt 2042	2,000.00		2,000.00	2,031.55	1.32	101.59	4.410	3.1
09-Aug-2007	5% Treasury Gilt 2018	2,500.00		2,500.00	2,453.35	1.74	98.14	5.231	1.6
26-Jul-2007	1¼% Index-linked Treasury Gilt 2055	700.00		700.00	866.25	2.02	115.44	0.859	N/A
10-Jul-2007	1 7/8% Index-linked Treasury Gilt 2022	1,200.00		1,200.00	1,191.94	2.73	99.47	1.915	N/A
03-Jul-2007	4½% Treasury Gilt 2042	2,250.00		2,250.00	2,173.06	1.60	96.60	4.698	0.7
26-Jun-2007	1 1/8% Index-linked Treasury Gilt 2037	1,000.00		1,000.00	979.67	1.71	96.54	1.262	N/A
21-Jun-2007	5¼% Treasury Gilt 2012	2,500.00		2,500.00	2,442.03	1.46	97.70	5.790	1.0
05-Jun-2007	4½% Treasury Gilt 2042	2,250.00		2,250.00	2,208.02	1.64	98.17	4.605	0.4
24-May-2007	5% Treasury Gilt 2018	2,500.00		2,500.00	2,464.19	2.15	98.66	5.165	0.2
22-May-2007	1¼% Index-linked Treasury Gilt 2027	1,000.00		1,000.00	1,003.06	2.67	95.45	1.509	N/A
03-May-2007	4¼% Treasury Gilt 2027	2,250.00		2,250.00	2,090.68	1.98	92.94	4.793	0.7
24-Apr-2007	1 1/8% Index-linked Treasury Gilt 2037	950.00		950.00	940.50	1.83	98.74	1.174	N/A
12-Apr-2007	1¼% Index-linked Treasury Gilt 2017	1,100.00		1,100.00	1,085.25	2.07	94.54	1.818	N/A
03-Apr-2007	4¼% Treasury Gilt 2046	2,000.00		2,000.00	1,993.06	1.37	99.66	4.268	1.8
27-Mar-2007	1¼% Index-linked Treasury Gilt 2027	950.00		950.00	978.67	2.53	99.13	1.298	N/A
15-Mar-2007	5¼% Treasury Gilt 2012	2,750.00		2,750.00	2,781.01	1.86	101.15	4.999	0.4
06-Mar-2007	4¼% Treasury Gilt 2027	2,250.00		2,250.00	2,189.51	1.53	97.32	4.449	0.5
22-Feb-2007	4% Treasury Gilt 2016	2,750.00		2,750.00	2,559.27	2.22	93.21	4.900	0.1
20-Feb-2007	1 1/8% Index-linked Treasury Gilt 2037	1,000.00		1,000.00	1,011.19	1.97	101.14	1.081	N/A
06-Feb-2007	4¼% Treasury Gilt 2046	2,250.00		2,250.00	2,289.35	1.56	101.76	4.159	1.1
25-Jan-2007	1¼% Index-linked Treasury Gilt 2055	625.00		625.00	762.54	2.42	116.71	0.833	N/A
18-Jan-2007	1¼% Index-linked Treasury Gilt 2017	1,200.00		1,200.00	1,185.89	2.35	95.45	1.712	N/A
09-Jan-2007	4¼% Treasury Gilt 2027	2,250.00		2,250.00	2,199.60	2.30	97.79	4.413	0.4
14-Dec-2006	2% Index-linked Treasury Stock 2035	650.00		650.00	914.87	2.80	140.79	1.025	N/A
05-Dec-2006	4¼% Treasury Gilt 2027	2,250.00		2,250.00	2,259.92	1.51	100.45	4.218	0.7
29-Nov-2006	4¼% Treasury Gilt 2011	2,500.00		2,500.00	2,442.07	2.18	97.75	4.838	0.3
28-Nov-2006	1¼% Index-linked Treasury Gilt 2027	1,000.00		1,000.00	1,061.85	2.28	103.03	1.088	N/A
23-Nov-2006	4% Treasury Gilt 2016	2,500.00		2,500.00	2,387.06	2.21	95.55	4.568	0.1
07-Nov-2006	4¼% Treasury Gilt 2046	2,250.00		2,250.00	2,403.24	1.74	106.82	3.911	0.6
24-Oct-2006	1¼% Index-linked Treasury Gilt 2055	650.00		650.00	787.13	2.95	116.97	0.828	N/A
12-Oct-2006	1¼% Index-linked Treasury Gilt 2017	1,200.00		1,200.00	1,195.50	2.59	97.11	1.534	N/A
03-Oct-2006	4¼% Treasury Gilt 2027	2,250.00		2,250.00	2,248.97	1.86	99.98	4.252	0.5
27-Sep-2006	2% Index-linked Treasury Stock 2035	675.00		675.00	960.29	2.36	142.31	0.945	N/A

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21-Sep-2006	4¼% Treasury Gilt 2011	2,500.00		2,500.00	2,437.94	2.71	97.61	4.852	0.3
19-Sep-2006	1¼% Index-linked Treasury Gilt 2017	1,200.00		1,200.00	1,191.70	2.61	96.93	1.550	N/A
05-Sep-2006	4¼% Treasury Gilt 2027	2,250.00		2,250.00	2,229.15	1.51	99.09	4.316	0.6
23-Aug-2006	1¼% Index-linked Treasury Gilt 2027	1,000.00		1,000.00	1,042.00	1.71	102.00	1.144	N/A
01-Aug-2006	4% Treasury Gilt 2016	2,500.00		2,500.00	2,377.11	1.62	95.09	4.613	0.3
25-Jul-2006	2½% Index-linked Treasury Stock 2024	450.00		450.00	1,068.28	2.42	237.48	1.322	N/A
11-Jul-2006	1¼% Index-linked Treasury Gilt 2017	1,200.00		1,200.00	1,174.82	2.30	96.36	1.602	N/A
04-Jul-2006	4¼% Treasury Gilt 2046	2,250.00		2,250.00	2,255.20	2.26	100.24	4.237	0.3
27-Jun-2006	1¼% Index-linked Treasury Gilt 2027	900.00		900.00	884.92	2.29	97.20	1.402	N/A
22-Jun-2006	4¼% Treasury Gilt 2011	2,500.00		2,500.00	2,442.45	2.24	97.72	4.795	0.5
07-Jun-2006	4¼% Treasury Gilt 2046	2,750.00		2,750.00	2,774.50	1.37	100.92	4.202	1.6
25-May-2006	4% Treasury Gilt 2016	2,750.00		2,750.00	2,624.85	2.08	95.48	4.555	0.6
23-May-2006	1¼% Index-linked Treasury Gilt 2055	700.00		700.00	751.84	1.16	106.00	1.093	N/A
11-May-2006	4¼% Treasury Gilt 2046	2,250.00		2,250.00	2,253.24	1.94	100.16	4.242	0.5
25-Apr-2006	1¼% Index-linked Treasury Gilt 2027	1,100.00		1,100.00	1,072.50	1.32	97.51	1.384	N/A
11-Apr-2006	1¼% Index-linked Treasury Gilt 2017	1,200.00		1,200.00	1,177.65	1.72	98.17	1.422	N/A
04-Apr-2006	4¼% Treasury Gilt 2055	2,000.00		2,000.00	2,123.70	1.72	106.19	3.964	0.4
07-Mar-2006	2% Index-linked Treasury Stock 2035	625.00		625.00	874.20	1.98	139.91	0.909	N/A
01-Mar-2006	4% Treasury Gilt 2016	3,000.00		3,000.00	2,949.60	2.02	98.36	4.194	0.1
16-Feb-2006	4¼% Treasury Gilt 2055	2,500.00		2,500.00	2,734.90	1.49	109.43	3.825	1.4
07-Feb-2006	1¼% Index-linked Treasury Gilt 2017	1,000.00		1,000.00	997.00	2.05	99.72	1.276	N/A
26-Jan-2006	4¼% Treasury Gilt 2011	3,000.00		3,000.00	2,997.10	1.47	99.92	4.268	0.7
24-Jan-2006	1¼% Index-linked Treasury Gilt 2055	650.00		650.00	884.10	1.75	135.15	0.460	N/A
10-Jan-2006	4¾% Treasury Stock 2020	2,500.00		2,500.00	2,678.70	1.55	107.16	4.079	0.4
14-Dec-2005	4 1/8% Index-linked Treasury Stock 2030	375.00		375.00	863.40	2.47	230.33	1.149	N/A
07-Dec-2005	4¼% Treasury Gilt 2055	2,250.00		2,250.00	2,355.20	1.95	104.68	4.032	0.4
24-Nov-2005	2½% Index-linked Treasury Stock 2013	525.00		525.00	1,193.60	3.26	227.41	1.576	N/A
08-Nov-2005	4¼% Treasury Gilt 2011	3,250.00		3,250.00	3,216.70	1.78	98.98	4.468	0.6
25-Oct-2005	1¼% Index-linked Treasury Gilt 2055	675.00		675.00	707.20	1.70	104.61	1.129	N/A
13-Oct-2005	4¼% Treasury Stock 2032	2,750.00		2,750.00	2,711.40	1.52	98.60	4.339	0.6
27-Sep-2005	4¾% Treasury Stock 2020	2,750.00		2,750.00	2,873.00	1.89	104.59	4.319	0.2
06-Sep-2005	4¼% Treasury Stock 2036	2,750.00		2,750.00	2,767.60	1.62	100.66	4.211	0.3
02-Aug-2005	4% Treasury Stock 2009	3,000.00		3,000.00	2,966.80	1.98	99.18	4.247	0.0
26-Jul-2005	2½% Index-linked Treasury Stock 2020	400.00		400.00	1,011.10	2.72	252.87	1.657	N/A
14-Jul-2005	4¼% Treasury Gilt 2055	2,250.00		2,250.00	2,238.10	1.23	99.50	4.274	1.4
23-Jun-2005	4 1/8% Index-linked Treasury Stock 2030	450.00		450.00	966.30	1.91	214.80	1.535	N/A
07-Jun-2005	4¾% Treasury Stock 2020	2,750.00		2,750.00	2,886.30	1.68	104.98	4.290	0.5
26-May-2005	4¼% Treasury Gilt 2055	2,500.00		2,500.00	2,522.70	1.60	100.93	4.205	1.1

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24-May-2005	2½% Index-linked Treasury Stock 2016	425.00		425.00	1,060.50	2.16	249.65	1.689	N/A
28-Apr-2005	4¾% Treasury Stock 2010	3,000.00		3,000.00	3,026.80	1.93	101.03	4.521	0.2
14-Apr-2005	5% Treasury Stock 2025	2,500.00		2,500.00	2,616.00	2.22	104.64	4.640	0.2
12-Apr-2005	2% Index-linked Treasury Stock 2035	800.00		800.00	929.30	1.52	116.21	1.654	N/A
24-Mar-2005	4¾% Treasury Stock 2020	2,500.00		2,500.00	2,478.50	2.04	99.18	4.828	0.3
02-Mar-2005	4 1/8% Index-linked Treasury Stock 2030	400.00		400.00	829.10	2.09	207.40	1.664	N/A
24-Feb-2005	4¾% Treasury Stock 2010	2,750.00		2,750.00	2,747.20	1.31	99.93	4.763	0.9
02-Feb-2005	2½% Index-linked Treasury Stock 2013	375.00		375.00	829.10	3.04	221.10	1.800	N/A
27-Jan-2005	4¾% Treasury Stock 2038	2,250.00		2,250.00	2,351.70	1.95	104.55	4.487	0.5
20-Jan-2005	4¾% Treasury Stock 2010	3,000.00		3,000.00	3,029.70	1.61	101.01	4.534	0.8
12-Jan-2005	2% Index-linked Treasury Stock 2035	625.00		625.00	756.30	2.99	121.03	1.466	N/A
07-Dec-2004	4¾% Treasury Stock 2038	2,500.00		2,500.00	2,635.00	1.78	105.46	4.437	0.9
24-Nov-2004	2% Index-linked Treasury Stock 2035	600.00		600.00	711.20	1.95	118.55	1.541	N/A
18-Nov-2004	4¾% Treasury Stock 2010	3,500.00		3,500.00	3,524.00	1.32	100.71	4.603	1.2
28-Oct-2004	4¾% Treasury Stock 2015	2,500.00		2,500.00	2,499.50	2.39	100.05	4.743	0.2
26-Oct-2004	2½% Index-linked Treasury Stock 2016	350.00		350.00	850.40	2.53	243.13	1.804	N/A
14-Oct-2004	4¾% Treasury Stock 2038	2,250.00		2,250.00	2,325.90	2.51	103.48	4.548	0.2
28-Sep-2004	4 1/8% Index-linked Treasury Stock 2030	350.00		350.00	716.10	3.03	204.90	1.711	N/A
16-Sep-2004	4¾% Treasury Stock 2015	2,500.00		2,500.00	2,457.80	2.18	98.41	4.939	0.4
12-Aug-2004	5¾% Treasury Stock 2009	2,500.00		2,500.00	2,586.50	3.02	103.51	4.989	0.2
28-Jul-2004	2½% Index-linked Treasury Stock 2013	425.00		425.00	894.00	1.96	210.42	2.239	N/A
22-Jul-2004	4¾% Treasury Stock 2038	2,250.00		2,250.00	2,234.70	2.18	99.38	4.786	0.2
15-Jul-2004	4½% Treasury Stock 2007	2,750.00		2,750.00	2,712.90	3.22	98.73	5.016	0.4
24-Jun-2004	2% Index-linked Treasury Stock 2035	600.00		600.00	665.10	2.25	110.88	1.786	N/A
17-Jun-2004	4¾% Treasury Stock 2015	2,750.00		2,750.00	2,639.20	2.31	96.03	5.221	0.2
27-May-2004	4¾% Treasury Stock 2038	2,500.00		2,500.00	2,453.60	1.87	98.16	4.860	0.4
25-May-2004	4½% Treasury Stock 2007	3,000.00		3,000.00	2,952.40	2.06	98.60	5.041	0.4
20-May-2004	2½% Index-linked Treasury Stock 2020	475.00		475.00	1,111.40	1.32	234.06	2.030	N/A
28-Apr-2004	2% Index-linked Treasury Stock 2035	575.00		575.00	632.50	2.12	110.03	1.777	N/A
22-Apr-2004	4¾% Treasury Stock 2038	2,500.00		2,500.00	2,478.50	2.12	99.15	4.800	0.3
24-Mar-2004	4½% Treasury Stock 2007	2,750.00		2,750.00	2,744.40	2.82	99.99	4.501	0.7
24-Feb-2004	2% Index-linked Treasury Stock 2035	600.00		600.00	644.30	2.35	107.43	1.845	N/A
12-Feb-2004	4½% Treasury Stock 2007	3,000.00		3,000.00	2,999.50	1.81	100.05	4.481	1.4
28-Jan-2004	5% Treasury Stock 2025	2,500.00		2,500.00	2,574.10	1.49	102.99	4.773	1.0
13-Jan-2004	2½% Index-linked Treasury Stock 2016	400.00		400.00	940.80	3.31	235.26	1.891	N/A
02-Dec-2003	2% Index-linked Treasury Stock 2035	675.00		675.00	681.30	2.45	101.00	2.104	N/A
25-Nov-2003	4¾% Treasury Stock 2036	2,500.00		2,500.00	2,245.20	1.33	89.83	4.878	2.1
29-Oct-2003	4¾% Treasury Stock 2015	2,500.00		2,500.00	2,441.00	1.64	97.70	5.009	0.6

Auction Date	Gilt Name	Nominal Amount Issued via Auction (£ million)	Nominal Amount Issued via PAOF (£ million)	Total Nominal Amount Issued (£ million)	Total Cash Raised (£ million)	Bid to Cover Ratio (times)	Average Accepted Price (AAP) (£)	Yield at AAP (%)	Yield Tail at Auction (bp)
23-Oct-2003	2½% Index-linked Treasury Stock 2011	400.00		400.00	990.00	1.83	247.50	2.102	N/A
15-Oct-2003	4% Treasury Stock 2009	3,250.00		3,250.00	3,131.00	2.16	96.42	4.760	0.4
25-Sep-2003	4¾% Treasury Stock 2015	2,750.00		2,750.00	2,768.00	2.22	100.66	4.678	0.4
23-Sep-2003	2% Index-linked Treasury Stock 2035	650.00		650.00	654.00	2.73	100.70	2.090	N/A
10-Sep-2003	4¼% Treasury Stock 2036	2,500.00		2,500.00	2,285.00	2.05	91.390	4.774	1.0
14-Aug-2003	4% Treasury Stock 2009	3,250.00		3,250.00	3,189.00	2.03	98.120	4.384	0.0
29-Jul-2003	5% Treasury Stock 2014	2,500.00		2,500.00	2,590.00	2.67	103.68	4.573	0.0
16-Jul-2003	2½% Index-linked Treasury Stock 2013	425.00		425.00	906.00	2.00	213.250	1.766	N/A
02-Jul-2003	4¼% Treasury Stock 2036	2,250.00		2,250.00	2,111.00	1.51	93.860	4.615	2.0
26-Jun-2003	4% Treasury Stock 2009	3,250.00		3,250.00	3,263.70	1.76	100.440	3.913	1.0
24-Jun-2003	2½% Index-linked Treasury Stock 2024	350.00		350.00	699.30	2.15	200.000	1.952	N/A
12-Jun-2003	5% Treasury Stock 2014	2,500.00		2,500.00	2,697.70	2.48	107.980	4.105	0.6
28-May-2003	4¼% Treasury Stock 2036	2,250.00		2,250.00	2,210.30	1.51	98.270	4.349	1.6
13-May-2003	4% Treasury Stock 2009	3,500.00		3,500.00	3,491.60	2.85	99.82	4.036	0.2
24-Apr-2003	5% Treasury Stock 2014	2,500.00		2,500.00	2,603.00	2.60	104.220	4.520	0.3
16-Apr-2003	2½% Index-linked Treasury Stock 2009	425.00		425.00	995.20	2.22	234.270	1.740	N/A
26-Mar-2003	5% Treasury Stock 2008	2,500.00		2,500.00	2,587.60	2.78	103.630	4.178	0.4
26-Feb-2003	4¼% Treasury Stock 2036	2,750.00		2,750.00	2,684.80	1.70	97.650	4.385	1.8
22-Jan-2003	2½% Index-linked Treasury Stock 2020	425.00		425.00	960.10	2.59	226.010	2.029	N/A
15-Jan-2003	5% Treasury Stock 2008	2,750.00		2,750.00	2,836.10	2.65	103.270	4.283	0.4
03-Dec-2002	5% Treasury Stock 2025	2,750.00		2,750.00	2,837.60	1.77	103.210	4.764	1.0
24-Oct-2002	2½% Index-linked Treasury Stock 2013	450.00		450.00	889.20	3.01	197.72	2.398	N/A
22-Oct-2002	5% Treasury Stock 2014	2,750.00		2,750.00	2,805.90	1.99	102.050	4.770	1.0
25-Sep-2002	2% Index-linked Treasury Stock 2035	900.00		900.00	817.80	0.95	99.000	2.037	N/A
24-Jul-2002	5% Treasury Stock 2014	2,750.00		2,750.00	2,778.30	2.02	101.050	4.884	1.4
10-Jul-2002	2% Index-linked Treasury Stock 2035	950.00		950.00	928.90	1.38	97.80	2.089	N/A
25-Jun-2002	5% Treasury Stock 2008	3,000.00		3,000.00	2,986.60	1.68	99.630	5.077	1.0
29-May-2002	5% Treasury Stock 2025	2,250.00		2,250.00	2,195.70	2.24	97.620	5.178	1.0
24-Apr-2002	2½% Index-linked Treasury Stock 2020	425.00		425.00	893.20	2.19	210.170	2.391	N/A
27-Mar-2002	5% Treasury Stock 2012	2,250.00		2,250.00	2,201.00	3.26	98.010	5.259	0.3
24-Jan-2002	4 1/8% Index-linked Treasury Stock 2030	500.00		500.00	881.50	1.98	176.350	2.232	N/A
06-Dec-2001	5% Treasury Stock 2025	2,750.00		2,750.00	2,884.30	1.97	104.930	4.650	0.6
24-Oct-2001	2½% Index-linked Treasury Stock 2016	425.00		425.00	904.90	2.63	213.000	2.394	N/A
26-Sep-2001	5% Treasury Stock 2025	2,500.00		2,500.00	2,504.10	2.01	100.250	4.982	0.8
25-Jul-2001	2½% Index-linked Treasury Stock 2024	500.00		500.00	910.00	1.48	182.050	2.295	N/A
24-May-2001	5% Treasury Stock 2012	2,500.00		2,500.00	2,469.10	2.49	98.810	5.145	0.2
25-Apr-2001	2½% Index-linked Treasury Stock 2011	400.00		400.00	901.00	1.92	225.300	2.586	N/A
28-Mar-2001	4¼% Treasury Stock 2032	2,000.00		2,000.00	1,935.60	1.82	96.820	4.439	1.0

Auction Date	Gilt Name	Nominal Amount Issued via Auction (£ million)	Nominal Amount Issued via PAOF (£ million)	Total Nominal Amount Issued (£ million)	Total Cash Raised (£ million)	Bid to Cover Ratio (times)	Average Accepted Price (AAP) (£)	Yield at AAP (%)	Yield Tail at Auction (bp)
24-Jan-2001	2½% Index-linked Treasury Stock 2016	450.00		450.00	984.00	3.16	218.750	2.083	N/A
21-Nov-2000	4¼% Treasury Stock 2032	2,250.00		2,250.00	2,188.10	2.21	97.270	4.411	0.7
25-Oct-2000	4 1/8% Index-linked Treasury Stock 2030	450.00		450.00	850.20	2.07	189.000	1.870	N/A
26-Jul-2000	2½% Index-linked Treasury Stock 2013	425.00		425.00	830.40	1.94	195.450	2.183	N/A
24-May-2000	4¼% Treasury Stock 2032	2,500.00		2,500.00	2,405.30	1.63	96.210	4.474	1.6
03-May-2000	2½% Index-linked Treasury Stock 2020	375.00		375.00	820.80	2.30	219.000	1.918	N/A
26-Jan-2000	2½% Index-linked Treasury Stock 2024	350.00		350.00	654.20	2.54	187.010	1.934	N/A
24-Nov-1999	6% Treasury Stock 2028	2,000.00		2,000.00	2,577.30	1.79	128.950	4.254	1.8
27-Oct-1999	2½% Index-linked Treasury Stock 2016	350.00		350.00	716.10	2.65	204.610	2.339	N/A
28-Sep-1999	5¾% Treasury Stock 2009	2,730.00		2,730.00	2,739.70	2.54	100.410	5.694	1.6
28-Jul-1999	2½% Index-linked Treasury Stock 2011	375.00		375.00	844.10	1.93	225.50	2.193	N/A
22-Jun-1999	5% Treasury Stock 2004	2,480.00		2,480.00	2,438.90	2.01	98.790	5.279	2.3
26-May-1999	6% Treasury Stock 2028	2,480.00		2,480.00	2,990.00	2.24	120.590	4.703	2.2
28-Apr-1999	4 1/8% Index-linked Treasury Stock 2030	500.00		500.00	771.70	0.94	179.340	1.968	N/A
27-Jan-1999	2½% Index-linked Treasury Stock 2024	440.00		440.00	816.20	1.83	181.600	2.013	N/A
25-Nov-1998	2½% Index-linked Treasury Stock 2013	445.30		445.30	815.50	2.29	183.200	2.419	N/A
29-Jul-1998	5¾% Treasury Stock 2009	2,500.00		2,500.00	2,490.50	2.93	100.250	5.720	1.0
20-May-1998	6% Treasury Stock 2028	3,000.00		3,000.00	3,086.60	2.26	103.013	5.790	0.0

- 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.