



# 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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  | 4¾% 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                        |

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|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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  | 4¾% 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                        |
| 24-Apr-2025  | 4¾% 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  | 4¾% 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                        |

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| 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  | 0¾% 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  | 4¾% 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                        |
| 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                        |

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|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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  | 0¼% 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  | 3¼% 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  | 3¼% 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  | 4¼% 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  | 4¼% 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  | 3¼% 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  | 3¼% Treasury Gilt 2038                 | 3,000.00                                      |  | 3,000.00                                | 2,827.45                      | 3.42                       | 94.248                           | 4.314            | 0.1                        |
| 25-Jun-2024  | 0¼% 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  | 3¼% 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  | 4¼% 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                        |
| 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  | 0¼% 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  | 3¼% 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  | 4¼% 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  | 4½% Treasury Gilt 2028                 | 3,000.00                                      |  | 3,000.00                                | 3,065.62                      | 3.48                       | 102.187                          | 3.928            | 0.3                        |
| 19-Mar-2024  | 4¼% 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 05-Mar-2024  | 3¾% 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  | 4½% 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  | 0¾% 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  | 3¾% Treasury Gilt 2027                 | 4,000.00                                      |  | 4,000.00                                | 3,955.99                      | 3.04                       | 98.900                           | 4.131            | 0.5                        |
| 06-Feb-2024  | 1½% 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  | 4½% 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  | 0¾% 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  | 3¾% 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  | 4¾% 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  | 3¾% 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  | 3¾% 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  | 4½% 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  | 0¾% 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  | 3½% 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  | 3¾% 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  | 4½% 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  | 3¾% 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  | 0¾% Index-linked Treasury Gilt 2033    | 1,500.00                                      |  | 1,500.00                                | 1,503.54                      | 2.94                       | 99.218                           | 0.831            | N/A                        |
| 17-Oct-2023  | 3¾% 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  | 3¾% Treasury Gilt 2053                 | 2,750.00                                      |  | 2,750.00                                | 2,329.97                      | 2.38                       | 84.726                           | 4.704            | 1.6                        |
| 13-Sep-2023  | 3¾% 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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  | 3¼% 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  | 3¼% 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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-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                        |
| 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                        |

| 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-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                        |
| 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                        |

| 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-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  | 1 3/4% 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  | 1 1/4 % 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  | 1 1/4% 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  | 1 1/4% Index-linked Treasury Gilt 2032 | 500.00  |  | 500.00                                  | 1,084.81                      | 2.51                       | 161.160                          | -2.853           | N/A                        |
| 21-Jul-2020  | 1 1/2% 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  | 2 1/4% Treasury Gilt 2023              | 3,250.00                                      |  | 3,250.00                                | 3,487.21                      | 2.10                       | 107.299                          | -0.069           | 0.5                        |
| 15-Jul-2020  | 1 3/4% 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  | 1 1/4 % 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  | 4 1/2% 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  | 2 3/4% Treasury Gilt 2024              | 3,250.00                                      |  | 3,250.00                                | 3,631.29                      | 2.01                       | 111.732                          | -0.040           | 0.8                        |
| 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  | 1 1/4 % 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  | 1 1/2% 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  | 4 3/4% 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                        |

| 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-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  | 1¼% 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  | 1¼% 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  | 1¼% 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  | 1¼% Treasury Gilt 2049                 | 2,000.00                                      | 500.00                                     | 2,500.00                                | 3,200.65                      | 2.40                       | 128.026                          | 0.676            | 0.2                        |
| 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  | 4¾% 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  | 4¾% Treasury Gilt 2030                 | 2,250.00                                      | 337.49                                     | 2,587.49                                | 3,801.23                      | 2.23                       | 146.908                          | 0.307            | 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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  | 1 3/4% 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  | 1 3/4% 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  | 1 3/4% 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  | 1 3/4% 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  | 1 3/4% 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  | 1 3/4% 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  | 1 3/4% 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                        |
| 26-Jun-2018  | 1 3/4% 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  | 0 3/4% 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  | 0 3/4% 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  | 1 3/4% 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  | 0 3/4% Treasury Gilt 2023              | 2,750.00                                      |  | 2,750.00                                | 2,701.43                      | 2.19                       | 98.234                           | 1.094            | 0.1                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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  | 0¾% 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  | 1¾% 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  | 0¾% Treasury Gilt 2023                 | 2,500.00                                      |  | 2,500.00                                | 2,467.48                      | 2.07                       | 98.699                           | 0.993            | 0.2                        |
| 11-Jan-2018  | 1¾% 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  | 0¾% 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  | 0¾% 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  | 1¾% Treasury Gilt 2037                 | 2,500.00                                      |  | 2,500.00                                | 2,421.53                      | 1.85                       | 96.861                           | 1.941            | 0.4                        |
| 05-Oct-2017  | 0¾% 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  | 0¾% 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  | 0¾% Treasury Gilt 2023                 | 2,750.00                                      | 412.50                                     | 3,162.50                                | 3,158.96                      | 3.10                       | 99.888                           | 0.769            | 0.2                        |
| 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  | 1¾% 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  | 1¾% 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                        |

| 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-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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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  | 3¾% 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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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-Aug-2014  | 4¼% 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  | 2¼% 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  | 1¼% 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  | 2¼% Treasury Gilt 2024                 | 3,250.00                                      |  | 3,250.00                                | 3,229.18                      | 2.04                       | 99.383                           | 2.820            | 0.1                        |
| 03-Jun-2014  | 1¼% 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  | 2¼% Treasury Gilt 2024                 | 3,500.00                                      |  | 3,500.00                                | 3,478.64                      | 1.74                       | 99.397                           | 2.817            | 0.2                        |
| 24-Apr-2014  | 1¼% Treasury Gilt 2019                 | 4,000.00                                      |  | 4,000.00                                | 3,959.48                      | 1.77                       | 99.000                           | 1.951            | 0.3                        |
| 08-Apr-2014  | 0¼% 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  | 2¼% 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  | 1¼% 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  | 3¼% 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  | 1¼% 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  | 1¼% Treasury Gilt 2019                 | 4,500.00                                      | 52.35                                      | 4,552.35                                | 4,489.10                      | 2.04                       | 98.71                            | 1.994            | 0.4                        |
| 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                        |

| 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-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  | 0¾% 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  | 1¾% 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  | 3¾% 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  | 1¾% 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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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  | 1¾% 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  | 4¾% 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  | 4¾% 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  | 4¾% 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  | 4¾% 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  | 1¾% 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  | 4¾% 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                        |
| 02-Jun-2011  | 3¾% 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  | 2¾% Treasury Gilt 2014                 | 5,000.00                                      |  | 5,000.00                                | 5,105.95                      | 1.67                       | 102.17                           | 1.456            | 0.7                        |
| 12-May-2011  | 4¾% 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  | 4¾% 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  | 3¾% Treasury Gilt 2021                 | 3,500.00                                      | 307.11                                     | 3,807.11                                | 3,765.53                      | 1.72                       | 98.91                            | 3.878            | 0.2                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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  | 4¾% 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  | 4¾% 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                        |
| 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  | 3¼% 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  | 3¼% 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                        |

| 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-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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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  | 4¾% 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                        |

| 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) |
|--------------|--|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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) |
|--------------|---|---|--|---|-------------------------------|----------------------------|----------------------------------|------------------|----------------------------|
| 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                        |
| 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                        |

| 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-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  | 4¼% 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                        |
| 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                       | 103.680                          | 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                        |

| 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-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                       | 99.820                           | 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                       | 103.21                           | 4.764            | 1.0                        |
| 24-Oct-2002  | 2½% Index-linked Treasury Stock 2013    | 450.00  |  | 450.00                                  | 889.20                        | 3.01                       | 197.720                          | 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                       | 97.800                           | 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                       | 176.35                           | 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                       | 98.81                            | 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                        |
| 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                        |

| 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-Jul-1999  | 2½% Index-linked Treasury Stock 2011    | 375.00  |  | 375.00                                  | 844.10                        | 1.93                       | 225.500                          | 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.