

Delivered Long Gilts: June 07 - Present

Coupon	8.750%	5.000%	4.500%	8.000%	3.750%	4.000%	2.250%	5.000%	2.000%	4.250%	1.625%	4.750%	4.250%	0.875%	4.625%	4.500%	0.625%	4.250%	1.750%	3.750%	Totals
Day-Month	25-Aug	07-Mar	07-Mar	07-Jun	07-Sep	07-Mar	07-Sep	07-Mar	07-Sep	07-Dec	22-Oct	07-Dec	07-Jun	31-Jul	31-Jan	07-Sep	31-Jul	07-Mar	07-Sep	29-Jan	
Year	2017	2018	2019	2021	2021	2022	2023	2025	2025	2027	2028	2030	2032	2033	2034	2034	2035	2036	2037	2038	
Dec-25																					7,969
Sep-25																			13,402	470	13,872
Jun-25																			90	4,864	4,954
Mar-25																			23,725		23,725
Dec-24																		45,920			45,920
Sep-24														3			22,647	449			23,099
Jun-24																	5,039	27,686			32,733
Mar-24															8		16,361	134			16,495
Dec-23																	27,834				27,834
Sep-23																	48,653				48,653
Jun-23																4,240	37,060				41,300
Mar-23																64,723	9,442				74,165
Dec-22																	7,327				7,327
Sep-22																					21,116
Jun-22													21,116								21,116
Mar-22												18,467									18,467
Dec-21												8,196									8,196
Sep-21												287									287
Jun-21												9,033									9,033
Mar-21												35,249									35,249
Dec-20												1,464									1,464
Sep-20												17,832									17,832
Jun-20												16,452									16,452
Mar-20												8,514									8,514
Dec-19											21,581										21,581
Sep-19											16,495										16,495
Jun-19											20,157										20,157
Mar-19										58,788											58,788
Dec-18										14,146											14,146
Sep-18										75,868											75,868
Jun-18										11,544											11,544
Mar-18										13,965											13,965
Dec-17										22,650											22,650
Sep-17										61,497											61,497
Jun-17										12,639											12,639
Mar-17										38,271											38,271
Dec-16									5,481												5,481
Sep-16									7,820												7,820
Jun-16								15,910													15,910
Mar-16								1,401													1,401
Dec-15								134													134
Sep-15								5,720													5,720
Jun-15								2,586													2,586
Mar-15								6,068													6,068
Dec-14							13,862	1,500													15,362
Sep-14								1,745													1,745
Jun-14								6,824													6,824
Mar-14								33,750													33,750
Dec-13								14													14
Sep-13								9,645													9,645
Jun-13								4,916													4,916
Mar-13								4,680													4,680
Dec-12					14,302	4															14,306
Sep-12					246																246
Jun-12					6,965																6,965
Mar-12						11,233															11,233
Dec-11				6,431																	6,431
Sep-11				7,321																	7,321
Jun-11				6,835																	6,835
Mar-11				630																	630
Dec-10				3,231																	3,231
Sep-10				5,004																	5,004
Jun-10			3,391	50																	3,441
Mar-10				2,824																	2,824
Dec-09				1,684	5,022																6,706
Sep-09				15,860	491																16,351
Jun-09			1	8,240																	8,241
Mar-09			6,783																		6,783
Dec-08			854		30,268																31,122
Sep-08	6,445																				6,445
Jun-08	2,414																				2,414
Mar-08	6,160																				6,160
Dec-07	3,993																				3,993
Sep-07	22,380																				22,380
Jun-07	17,957																				17,957
	59,349	7,638	29,175	68,107	21,513	11,237	13,862	94,893	13,301	309,368	58,233	115,494	21,116	3	8	68,963	174,363	74,189	37,217	13,303	1,191,332