

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%	4.625%	4.500%	0.625%	4.250%	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-Jan	07-Sep	31-Jul	07-Mar	
Year	2017	2018	2019	2021	2021	2022	2023	2025	2025	2027	2028	2030	2032	2034	2034	2035	2036	
Dec-24																		-
Sep-24																		-
Jun-24																		-
Mar-24														8		5,039	27,686	32,733
Dec-23																16,361	134	16,495
Sep-23																27,834		27,834
Jun-23																48,653		48,653
Mar-23															4,240	37,060		41,300
Dec-22															64,723	9,442		74,165
Sep-22																7,327		7,327
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
Sep-20																		17,832
Jun-20																		16,452
Mar-20																		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
Total Each																		
Gilt	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	8	68,963	151,716	27,820	1,071,793