

LIFFE Delivered Long Gilts 1986 - 1994

Coupon	11.75%	12.50%	10.00%	10.00%	9.50%	13.50%	9.50%	
Month	July	May				August	18-Apr	
Year	2003	2003	2003	2004	2004	2004	2005	
Expiry								Totals
Dec-94							15,484	15,484
Sep-94					17,462			17,462
Jun-94					7,549			7,549
Mar-94					9,484			9,484
Dec-93					4,570			4,570
Sep-93			5,842					5,842
Jun-93					1,508		4,327	5,835
Mar-93	483	235				11,433		12,151
Dec-92						6,856		6,856
Sep-92		5,306				11,698		17,004
Jun-92		3,265				1,748		5,013
Mar-92		7,160				996		8,156
Dec-91		8,210			101		109	8,420
Sep-91		8,089			60		699	8,848
Jun-91					3,368		2,348	5,716
Mar-91		122			27		2,090	2,239
Dec-90		219			5		2,709	2,933
Sep-90				4,147	36		872	5,055
Jun-90			4,706	2,761	3,854		510	11,831
Mar-90			8,620	54	199			8,873
Dec-89		1,108	4,847					5,955
Sep-89					3,890			3,890
Jun-89					5,931			5,931
Mar-89				796		11,062		11,858
Dec-88				291		13,672		13,963
Sep-88		10,939	73					11,012
Jun-88		5,861						5,861
Mar-88		2,066				1,576		3,642
Dec-87	4,262							4,262
Sep-87	1,212	3,708				880		5,800
Jun-87	647	3,081				478		4,206
Mar-87		2,612				755		3,367
Dec-86	199	2,762				1,507		4,468
Sep-86	30	2,462				2,355		4,847
Jun-86	447					2,322		2,769
<b>Total Each Gilt</b>	<b>7,280</b>	<b>67,205</b>	<b>24,088</b>	<b>8,049</b>	<b>58,044</b>	<b>67,338</b>	<b>29,148</b>	

+ Bank of England successfully offered to convert 10% 2004 into 10% 2003 effective November 1990.

Contract changes effective June 1993 delivery month redefined deliverable Gilts as having 10-15 years remaining maturity with a single redemption date; the 9.5% 2005 ceased to qualify as a deliverable after March 1995 owing to its 18 April 2005 maturity.