

LIFFE Delivered Long Gilts 1995 - present

Coupon	9.50%	7.75%	7.50%	8.50%	7.25%	9.00%	8.00%	5.75%	6.25%	9.00%	5.00%	8.00%	5.00%	8.00%	
Month	18-Apr	08-Sep	07-Dec	16-Jul	07-Dec	13-Oct	25-Sep	07-Dec	25-Nov	12-Jul	07-Mar	27-Sep	07-Sep	07-Dec	
Year	2005	2006	2006	2007	2007	2008	2009	2009	2010	2011	2012	2013	2014	2015	
Expiry															Totals
Mar-07															21,951
Dec-06															21,376
Sep-06															12,422
Jun-06															21,151
Mar-06															25,122
Dec-05															17,544
Sep-05															9,430
Jun-05															11,802
Mar-05															7,389
Dec-04															15,487
Sep-04															15,595
Jun-04															21,033
Mar-04															11,828
Dec-03															11,277
Sep-03															9,799
Jun-03															8,654
Mar-03															3,047
Dec-02															6,587
Sep-02															7,679
Jun-02															17,327
Mar-02															10,594
Dec-01															3,091
Sep-01															12,489
Jun-01															5,583
Mar-01															3,872
Dec-00															899
Sep-00															656
Jun-00															7,359
Mar-00															6,643
Dec-99															5,343
Sep-99															3,005
Jun-99															7,406
Mar-99															5,053
Dec-98															7,990
Sep-98															21,810
Jun-98															50,538
Mar-98															92,677
Dec-97															20,559
Sep-97															27,335
Jun-97															49,042
Mar-97															15,424
Dec-96															4,230
Sep-96															8,031
Jun-96															6,650
Mar-96															2,359
Dec-95															13,115
Sep-95															6,171
Jun-95															11,529
Mar-95															9,302
Total Each Gilt	9,302	10,702	26,206	68,494	27,094	221,994	276	18,165	15,581	45,947	18,288	85,019	46,165	102,022	695,255