

UK GILTS - cash market

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Feb 27	Price £	Day's chng	W'ks chng	Int yield	Red yield	Red yield				52 Week		Amnt	Last	Interest	
						Day's chng	W'ks chng	Mth's chng	Year chng	High	Low				£m
Shorts (Lives up to Five Years)															
Tr 8pc '13	104.42	-0.02	-0.11	7.66	0.30	0.00	-0.03	+0.00	-0.11	111.96	104.33	8.679	18/09	27 Mar/Sep	
Tr 4.5pc '13	100.00	-	-0.15	4.50	-	-	-0.36	-0.30	-0.41	104.30	100.04	34,283	29/08	7 Mar/Sep	
Tr 2.25pc '14	102.06	-0.02	-	2.20	0.23	+0.01	-0.05	-0.12	-0.16	103.82	101.93	35,104	29/08	7 Mar/Sep	
Tr 5pc '14	107.24	-0.04	-0.02	4.66	0.22	+0.02	-0.05	-0.14	-0.17	111.65	107.11	40,579	29/08	7 Mar/Sep	
Tr 2.75pc '15	104.73	-0.07	-0.03	2.62	0.25	+0.03	-0.03	-0.15	-0.22	106.68	104.43	28,813	13/01	22 Jan/Jul	
Tr 4.75pc '15	111.27	-0.09	-0.04	4.27	0.26	+0.03	-0.04	-0.17	-0.28	114.78	110.87	36,129	29/08	7 Mar/Sep	
Tr 8pc '15	121.43	-0.10	-0.08	6.58	0.24	+0.03	-0.05	-0.18	-0.33	127.84	121.00	10,357	28/11	7 Jun/Dec	
Tr 2pc '16	104.70	-0.06	+0.06	1.91	0.37	+0.02	-0.08	-0.20	-0.31	106.21	103.70	32,037	13/01	22 Jan/Jul	
Tr 4pc '16	112.41	-0.06	+0.09	3.56	0.44	+0.01	-0.10	-0.21	-0.34	115.24	111.62	34,648	29/08	7 Mar/Sep	
Tr 1pc '17	101.00	+0.01	+0.35	0.99	0.77	0.00	-0.15	-0.20	-	102.22	97.58	23,019	29/08	7 Mar/Sep	
Tr 1.75pc '17	104.48	-0.02	+0.23	1.67	0.59	+0.01	-0.13	-0.22	-0.34	105.92	102.18	31,269	13/01	22 Jan/Jul	
Tr 8.75pc '17	135.58	-0.02	+0.26	6.45	0.69	0.00	-0.14	-0.19	-0.23	141.99	134.36	10,879	14/02	25 Feb/Aug	
Five to Ten Years															
Tr 5pc '18	120.22	+0.01	+0.39	4.16	0.87	0.00	-0.15	-0.19	-0.26	124.35	118.85	34,398	29/08	7 Mar/Sep	
Tr 3.75pc '19	115.56	+0.10	+0.80	3.25	1.26	-0.02	-0.21	-0.14	-0.29	119.51	112.44	28,057	29/08	7 Mar/Sep	
Tr 4.5pc '19	119.60	+0.04	+0.72	3.76	1.12	-0.01	-0.21	-0.16	-0.27	124.06	117.58	35,485	29/08	7 Mar/Sep	
Tr 3.75pc '20	115.86	+0.20	+1.10	3.24	1.51	-0.03	-0.24	-0.12	-0.29	120.21	111.99	23,997	29/08	7 Mar/Sep	
Tr 4.75pc '20	122.51	+0.13	+1.02	3.88	1.38	-0.02	-0.23	-0.13	-0.30	127.41	119.66	32,517	29/08	7 Mar/Sep	
Tr 3.75pc '21	116.01	+0.22	+1.31	3.24	1.72	-0.03	-0.25	-0.11	-0.30	120.79	111.31	27,709	29/08	7 Mar/Sep	
Tr 8pc '21	149.24	+0.26	+1.52	5.37	1.62	-0.03	-0.24	-0.07	-0.26	157.54	146.58	23,499	29/08	7 Mar/Sep	
Tr 1.75pc '22	98.28	+0.22	+1.34	1.78	1.95	-0.03	-0.25	-0.11	-	101.73	95.55	24,787	-	7 Mar/Sep	
Tr 4pc '22	118.23	+0.24	+1.39	3.39	1.80	-0.03	-0.25	-0.10	-0.30	123.25	113.27	37,045	29/08	7 Mar/Sep	
Ten to Fifteen Years															
Tr 5pc '25	129.39	+0.40	+1.87	3.88	2.20	-0.03	-0.24	-0.07	-0.22	136.58	123.59	31,992	29/08	7 Mar/Sep	
Tr 4.25pc '27	120.54	+0.42	+1.86	3.54	2.57	-0.03	-0.22	-0.03	-0.12	128.63	114.60	29,279	29/08	7 Mar/Sep	
Over Fifteen Years															
Tr 6pc '28	144.17	+0.51	+2.23	4.18	2.57	-0.03	-0.22	-0.03	-0.11	154.43	103.32	18,575	28/11	7 Jun/Dec	
Tr 4.75pc '30	127.03	+0.49	+2.03	3.75	2.81	-0.03	-0.22	-0.02	-0.10	136.51	120.92	28,716	28/11	7 Jun/Dec	
Tr 4.25pc '32	119.66	+0.51	+2.10	3.57	2.91	-0.03	-0.22	-0.03	-0.08	128.39	113.48	32,347	28/11	7 Jun/Dec	
Tr 4.5pc '34	123.07	+0.52	+2.24	3.67	3.03	-0.03	-0.21	-0.03	-0.04	132.88	117.01	23,251	29/08	7 Mar/Sep	
Tr 4.25pc '36	118.63	+0.45	+2.18	3.60	3.11	-0.02	-0.20	-0.03	+0.00	128.66	113.10	23,478	28/11	7 Jun/Dec	
Tr 4.75pc '38	127.68	+0.43	+2.38	3.73	3.17	-0.02	-0.20	-0.03	+0.03	139.15	122.15	24,601	29/08	7 Mar/Sep	
Tr 4.25pc '39	118.10	+0.45	+2.28	3.61	3.23	-0.02	-0.19	-0.03	+0.05	129.15	113.10	19,280	29/08	7 Mar/Sep	
Tr 4.25pc '40	117.99	+0.43	+2.30	3.62	3.26	-0.02	-0.19	-0.03	+0.06	129.48	113.13	24,255	28/11	7 Jun/Dec	
Tr 4.5pc '42	123.28	+0.47	+2.48	3.66	3.27	-0.02	-0.19	-0.03	+0.08	135.72	118.31	26,001	28/11	7 Jun/Dec	
Tr 3.25pc '44	97.96	+0.40	+2.15	3.33	3.36	-0.02	-0.19	-0.04	-	103.17	93.71	8,250	-	22 Jan/Jul	
Tr 4.25pc '46	118.16	+0.47	+2.60	3.61	3.35	-0.02	-0.19	-0.03	+0.14	131.64	113.10	20,873	28/11	7 Jun/Dec	
Tr 4.25pc '49	118.32	+0.49	+2.72	3.61	3.38	-0.02	-0.19	-0.02	+0.16	132.20	113.13	19,301	28/11	7 Jun/Dec	
Tr 3.75pc '52	107.26	+0.46	+2.60	3.51	3.41	-0.02	-0.19	-0.02	+0.18	120.62	102.41	18,241	13/01	22 Jan/Jul	
Tr 4.25pc '55	119.50	+0.53	+2.88	3.57	3.38	-0.02	-0.19	-0.02	+0.18	134.78	105.45	23,416	28/11	7 Jun/Dec	
Tr 4pc '60	114.56	+0.52	+2.86	3.51	3.38	-0.02	-0.18	-0.02	+0.20	129.94	109.00	18,764	13/01	22 Jan/Jul	
Undated															
Cons 4pc	97.58	+0.47	+2.60	4.12	4.10	-0.02	-0.18	-0.02	+0.11	103.54	92.80	257	23/01	1 Feb/Aug	
War Ln 3.5pc	86.55	+0.29	+2.19	4.06	4.04	-0.01	-0.18	+0.01	+0.26	101.69	80.96	1,938	21/11	1 Jun/Dec	
Cn 3.5pc 61 Alt	84.26	+0.28	+2.08	4.17	4.15	-0.01	-0.18	+0.01	+0.26	98.54	80.70	17	20/09	1 Apr/Oct	
Tr 3pc 66 Alt	70.69	+0.23	+1.71	4.26	4.24	-0.01	-0.18	+0.01	+0.26	83.42	67.77	40	26/09	5 Apr/Oct	
Cons 2.5pc	60.62	+0.19	+1.50	4.14	4.12	-0.01	-0.18	+0.01	+0.26	71.87	58.05	177	26/12	5 Ja/Apr/Jul/Oc	
Tr 2.5pc	61.82	+0.20	+1.56	4.06	4.04	-0.01	-0.18	+0.01	+0.26	73.33	59.14	287	20/09	1 Apr/Oct	
Index-linked															
				(1)	(2)										
2.5pc '13	(89.2)	279.50	-0.01	-0.09	0.31	0.31	-0.01	-0.01	+0.02	+3.01	284.74	279.28	7,620	06/02	16 Feb/Aug
2.5pc '16	(81.6)	350.37	-0.14	+0.18	-2.94	-2.61	+0.01	-0.07	-0.48	-0.78	350.61	340.48	7,899	16/01	26 Jan/Jul
1.25pc '17	(193.725)	117.42	-0.03	+0.15	-2.22	-2.22	+0.00	-0.09	-0.26	-0.78	117.50	113.10	11,846	13/11	22 May/Nov
2.5pc '20	(83.0)	384.12	+0.08	+2.40	-1.83	-1.68	-0.01	-0.16	-0.28	+0.65	384.54	358.29	6,579	07/10	16 Apr/Oct
1.875pc '22	(205.6586)	131.50	+0.08	+0.87	-1.17	-1.17	-0.01	-0.13	-0.11	-0.58	131.67	123.46	15,743	13/11	22 May/Nov
0.125pc '24	(97.7)	349.40	+0.13	+0.88	-0.86	-0.86	-0.01	-0.12	-0.09	-	111.64	105.08	3,883	-	22 Mar/Sep
2.5pc '24	(192.06667)	127.63	+0.67	+3.05	-1.02	-0.92	-0.02	-0.13	-0.13	-0.45	349.97	319.04	6,821	08/01	17 Jan/Jul
1.25pc '27	(194.06667)	127.63	+0.17	+0.92	-0.55	-0.55	-0.01	-0.10	-0.04	-0.33	128.53	114.41	14,170	13/11	22 May/Nov
0.125pc '29	(135.1)	327.64	+0.18	+0.76	-0.37	-0.37	-0.01	-0.08	-0.03	-0.26	109.21	99.57	9,882	12/09	22 Mar/Sep
4.125pc '30	(217.13226)	130.81	+0.57	+2.48	-0.54	-0.46	-0.01	-0.09	-0.08	-0.25	320.26	303.60	4,841	13/01	22 Jan/Jul
1.25pc '32	(217.13226)	130.81	+0.16	+0.72	-0.27	-0.27	-0.01	-0.06	+0.00	-0.19	133.35	121.11	12,760	28/11	7 Jun/Dec
0.75pc '34	(235.20)	119.74	+0.20	+0.72	-0.17	-0.17	-0.01	-0.06	+0.00	-0.15	121.96	109.90	11,050	12/09	22 Mar/Sep
2pc '35	(173.6)	208.44	+0.32	+1.08	-0.28	-0.22	-0.01	-0.05	-0.02	-0.15	212.36	190.24	9,084	16/01	26 Jan/Jul
1.125pc '37	(202.24286)	130.74	+0.14	+0.61	-0.10	-0.10	-0.01	-0.04	-0.08	-0.34	132.32	119.67	12,132	13/11	22 May/Nov
0.625pc '40	(216.52258)	117.69	+0.14	+0.49	-0.03	-0.03	0.00	-0.03	-0.03	-0.03	122.10	107.21	11,438	12/09	22 Mar/Sep
0.625pc '42	(212.46452)	119.43	+0.11	+0.44	-0.03	-0.03	0.00	-0.02	+0.08	-0.03	124.69	107.87	10,921	13/11	22 May/Nov
0.75pc '47	(207.76667)	124.76	+0.15	+0.64	0.03	0.03	0.00	-0.02	+0.08	+0.03	131.69	111.77	10,687	13/11	22 May/Nov
0.5pc '50	(213.40000)	116.34	+0.15	+0.68	0.06	0.06	0.00	-0.02	+0.09	+0.05	124.15	103.26	11,351	12/09	22 Mar/Sep
0.25pc '52	(192.20000)	151.27	+0.15	+0.61	-	-	0.00	-0.02	+0.09	-	112.48	93.26	4,000	-	22 Mar/Sep
1.25pc '55	(192.20000)	151.27	+0.25	+0.81	0.04	0.04	-0.01	-0.02	+0.09	+0.04	161.24	133.69	10,169	13/11	22 May/Nov
0.375pc '62	(116.60)		+0.31	+0.88	0.03	0.03	-0.01	-0.02	+0.09	+0.03	124.43	99.36	11,980	12/09	22 Mar/Sep

All UK Gilts are Tax free to non-residents on application. xD Ex dividend. Closing mid-prices are shown in pounds per £100 nominal of stock. Weekly percentage changes are calculated on a Friday to Friday basis. Gil benchmarks and most liquid stocks, are shown in bold type. A full list of Gilts can be found daily on ft.com/bond&rates.

Prospective real redemption rate on projected inflation of (1) 5% and (2) 3% (b) Figures in parentheses show RPI base for indexing (ie 8 months prior to issue and, for giltssued since September 2005, 3 months prior to issue) and have been adjusted to reflect rebasing of RPI to 100 in January 1987. Conversion factor 3.945. RPI for Jan 2012: 238.0 and for Oct 2012 245.6. D For those bonds indicated, with a 3m lag, the 'clean' price shown has no inflation adjustment. The yield is calculated using no inflation assumption. ‡ Running yield. Source: REUTERS Ltd.