



Gilt Week Ahead

24 August 2020, Tim Davis

Last week saw surprises in both retail sales (stronger than expected) and inflation (higher than expected as more firms pass on Covid-related costs). The week ahead will see UK data take a back seat with the main event of the week a speech by Bank of England Governor Andrew Bailey at the virtual Jackson Hole Symposium event on Friday. Bailey's speech will likely be less closely watched than Fed Chair Jay Powell, who is expected to give further details on the Fed's framework including possibly moving to an average inflation targeting regime. However, the speech will still be followed as to whether there are any hints as to whether and by how much QE will be expanded later this year as well as any comments on the path of monetary policy normalisation in the UK – whether the UK would reverse QE or begin to raise rates first.

Elsewhere, Chief Economist Haldane is due to appear on a panel on Wednesday to discuss inequality and prejudice while the DMO is due to release more details of the syndicated launch of the Jul-35 gilt. CBI sales and the Lloyd Business Barometer mark the highlights for the data calendar.

Supply Previews

0.125% Jan-26 auction

Issuance will kick off for the week on Tuesday with the 0.125% Jan-26 gilt on offer for GBP3.00bln. This will be the fifth auction of the gilt since its June launch and the smallest so far with all the other auctions having seen GBP3.25bln on offer. Outside of the launch auction, demand has stayed relatively stable with GBP7.29-7.53bln bid while tails have been 0.3-0.4bp excluding the launch auction that saw an even tighter tail of 0.2bp. The gilt will be on offer another three times before the end of November.

1.625% Oct-54 auction

GBP1.25bln of the 1.625% Oct-54 gilt will also be available on Tuesday. Like with the 0.125% Jan-26 auction, the size for the 1.625% Oct-54 auction is smaller than previous recent issues. Indeed the 1.625% Oct-54 gilt has not seen an auction this small since its syndicated launch in May 2019. After some weak auctions of the 0.625% Oct-50 gilt and the 1.75% Jul-57 gilt in early-mid July recent auctions have seen tighter tails and better bid-to-cover ratios.

0.375% Oct-30 auction

Issuance will complete for both the week and the month on Wednesday with GBP2.75bln of the 0.375% Oct-30 gilt on offer. Demand remains strong around the ten-year sector with the widest tail seen at an auction of the 0.375% Oct-30 gilt measuring just 0.3bp while bid-to-cover ratios have ranged from 2.32-2.75x. Last week's auction of the 0.875% Oct-29 gilt saw decent demand too, with a tail of 0.3bp and bid-to-cover of 2.38x. The 0.375% Oct-30 gilt will be on offer three more times before the end of October with the new Jul-31 gilt due to launch in November.

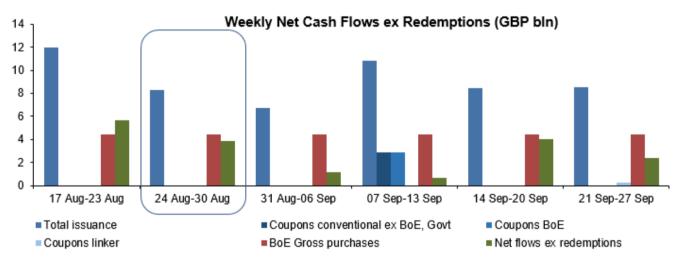
Gilt Issuance, Redemption and Cash Flow Matrix



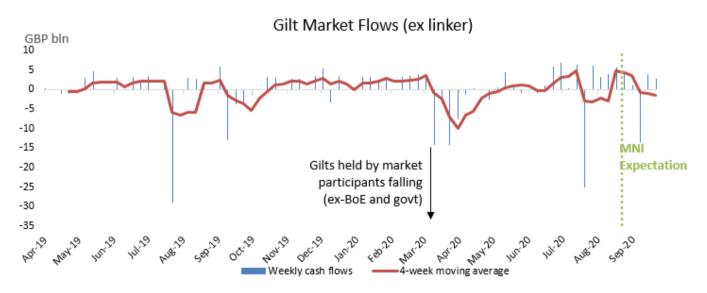
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Net Cash Flow Matrix (GBP bln)

	17 Aug-23 Aug	24 Aug-30 Aug	31 Aug-06 Sep	07 Sep-13 Sep	14 Sep-20 Sep	21 Sep-27 Sep
Issuance - conventional	10.1	8.3	5.6	10.8	8.5	7.1
Issuance - linker	1.8		1.2			1.5
Redemptions ex BoE				17.1		
Redemptions BoE				6.1		
Redemptions linker						
Coupons - conventional ex BoE				2.8		
Coupons - conventional BoE				2.9		
Coupons - Linkers						0.3
Gross BoE purchases	4.4	4.4	4.4	4.4	4.4	4.4
Net flow	7.5	3.9	2.3	-13.5	4.1	3.8
Net flow ex linker	5.7	3.9	1.1	-13.5	4.1	2.7



QE Tracker



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MARKET ANALYSIS

Long-dated purchases

4.25% Dec-40

1.25% Oct-41

4.50% Dec-42

3.25% Jan-44

3.50% Jan-45

4.25% Dec-46

1.50% Jul-47

1.75% Jan-49

4.25% Dec-49

0.625% Oct-50

3.75% Jul-52

1.625% Oct-54

4.25% Dec-55

1.75% Jul-57

4.00% Jan-60

0.50% Oct-61

2.50% Jul-65

3.50% Jul-68

1.625% Oct-71

GRP bln

1.96

3.80

1.01

2.84

1.38

1.37

2.69

15.29

3.25

2.21

6.41

7.56

1.06

6.68

4.50

1.97

5.75

4.28

5.44

Gilt

Purchase Proceeds Since March 20 (Date Medium Bucket Redefined)

Short-dated Purcl	hases
Gilt	GBP bln
0.75% Jul-23	12.43
2.25% Sep-23	8.59
1.00% Apr-24	12.14
2.75% Sep-24	8.03
5.00% Mar-25	-
0.625% Jun-25	13.21
2.00% Sep-25	7.06
0.125% Jan-26	3.18
1.50% Jul-26	13.44
1.25% Jul-27	1.37

Medium-dated Pu	irchases
Gilt	GBP bln
1.25% Jul-27	6.04
4.25% Dec-27	-
0.125% Jan-28	2.78
1.625% Oct-28	20.33
6.00% Dec-28	-
0.875% Oct-29	26.22
0.375% Oct-30	4.62
4.75% Dec-30	5.74
4.25% Jun-32	1.03
4.50% Sep-34	3.45
4.25% Mar-36	1.94
1.75% Sep-37	5.31
4.75% Dec-38	1.03
4.25% Sep-39	0.95

Gilts in red reached BoE 70% free float issue limit so are ineligible for further purchases A gilt will only be eligible for purchases when its issue size exceeds GBP4bln A gilt is ineligible for purchase if there is any primary issuance of the gilt within 7 days Gilts in purple have moved to/from a different maturity bucket

April 2020 Issuance/Purchases

	0-3 years	0-3 years 3-5 years		7-15 years	15-20 years	20+ years	
DMO issuance	4.1	7.8	11.1	17.6	2.7	13.0	
BoE purchases	-	9.7	11.3	18.4	2.6	21.0	
Net	4.1	-1.9	-0.1	-0.7	0.1	-8.0	

May 2020 Issuance/Purchases

-							
	0-3 years	3-5 years	5-7 years	7-15 years	15-20 years	20+ years	
DMO issuance	7.7	4.0	7.8	22.3	-	17.3	
BoE purchases	-	9.3	8.7	16.9	1.1	18.0	
Net	7.7	-5.3	-0.9	5.3	-1.1	-0.7	

June 2020 Issuance/Purchases

	0-3 years	3-5 years	5-7 years	7-15 years	15-20 years	20+ years
DMO issuance	4.3	11.2	10.7	14.4	-	16.1
BoE purchases	-	14.1	2.8	15.4	1.6	17.0
Net	4.3	-2.9	7.9	-0.9	-1.6	-0.8

July 2020 Issuance/Purchases

	0-3 years	3-5 years	5-7 years	7-15 years	15-20 years	20+ years
DMO issuance	7.3	7.9	11.7	16.9	-	13.1
BoE purchases	-	7.8	2.5	8.9	1.4	10.4
Net	7.3	0.1	9.2	7.9	-1.4	2.8

August 2020 Issuance/Purchases (MNI Estimates)

	0-3 years	3-5 years	5-7 years	7-15 years	15-20 years	20+ years
DMO issuance	4.1	3.4	7.5	13.0	-	9.0
BoE purchases	-	2.7	4.1	4.5	2.3	6.7
Net	4.1	0.7	3.4	8.6	-2.3	2.3

September 2020 Issuance/Purchases (MNI Estimates)

	0-3 years	3-5 years	5-7 years	7-15 years	15-20 years	20+ years
DMO issuance	3.7	-	6.7	14.3	2.0	8.3
BoE purchases	-	5.1	2.3	6.8	0.6	7.4
Net	3.7	-5.1	4.5	7.6	1.4	0.9

October 2020 Issuance/Purchases (MNI Estimates)

	0-3 years	3-5 years	5-7 years	7-15 years	15-20 years	20+ years
DMO issuance	3.7	7.3	3.4	12.7	-	10.4
BoE purchases	-	4.1	1.8	5.4	0.5	5.9
Net	37	3.3	16	72	-0.5	4.5

November 2020 Issuance/Purchases (MNI Estimates)

	0-3 years	3-5 years	5-7 years	7-15 years	15-20 years	20+ years
DMO issuance	-	3.7	6.7	9.6	-	8.2
BoE purchases	-	5.1	2.3	5.4	0.5	5.9
Net	-	-1.4	4.5	4.2	-0.5	2.3

Notes: We assume the current \pounds 1.473bin per operation pace until the end of November Source for all: MNI, DMO, Bank of England

Business Address – MNI Market News, 5th Floor, 69 Leadenhall Street, London, EC3M 2DB

Gilts in Issue and 2020/21 Calendar

Week beginning 24-Aug-2020

Gilts in issu	Gilts in issue (GBP bln) DMO Supply (GBP mln)													
Maturity	Type	Coupon	Nom Amount	inc inf uplift	BoE holdings	Govt nom holdings	Mkt holdings"	Date Issue	Nom Amount	PAOF	Cash proceeds	Yield	Bid-to-cover	Tail
16-Apr-20	Linker	2.500	6.6	23.2	-	0.7	20.8	1-Jul 0.125% Jan-28	3000	-	3005	0.104%	1.84	0.6
22-Jul-20	Conventional	2.000	32.5	-	6.1	1.5	24.9	1-Jul 0.625% Oct-50	2250	536.0	2753	0.668%	1.68	1.1
7-Sep-20 22-Jan-21	Conventional Conventional	3.750 1.500	24.9 32.8	-	6.1 6.8	1.7 0.7	17.1 25.4	2-Jul 0.625% Jun-25 2-Jul 4.50% Sep-34	3500 2000	761.2 329.3	4400 3641	-0.033% 0.408%	2.53 2.14	0.4 0.4
7-Jun-21	Conventional	8.000	24.6	-	11.3	8.2	5.1	7-Jul 0.125% Jan-23	3750	-	3765	-0.034%	2.16	0.5
7-Sep-21	Conventional	3.750	29.0	-	14.3	2.1	12.6	7-Jul 1.25% Oct-41	2250	562.5	3162	0.626%	2.24	0.3
7-Mar-22	Conventional	4.000	38.8	-	25.1	2.7	10.9	9-Jul 0.125% Aug-41Linker	900	162.9	1899	-2.434%	2.19	~ .
22-Jul-22 7-Sep-22	Conventional	0.500	29.3 29.7		3.2 5.9	0.6 1.4	25.4 22.4	14-Jul 0.125% Jan-26 14-Jul 0.375% Oct-30	3250 3000	584.1 750.0	3864 3818	-0.017%	2.32 2.50	0.4 0.2
22-Nov-22	Conventional Linker	1.875	15.7	22.4	5.9	0.2	22.4	14-Jul 0.375% Oct-30 15-Jul 2.25% Sep-23	3250	- 150.0	3487	0.197%	2.50	0.2
31-Jan-23	Conventional	0.125	27.3	-	0.0	0.0	27.3	15-Jul 1.75% Jul-57	1500	-	2067	0.608%	1.83	1.0
22-Jul-23	Conventional	0.750	33.7	-	14.0	0.6	19.1	21-Jul 1.50% Jul-26	3000	750.0	4103	-0.064%	2.64	0.2
7-Sep-23	Conventional	2.250	35.3	-	18.7	1.3	15.3	21-Jul 0.625% Oct-50	2250	461.0	2668	0.683%	1.78	1.2
22-Mar-24 22-Apr-24	Linker Conventional	0.125 1.000	15.2 34.2	18.4	- 11.7	0.0 0.4	18.4 22.1	22-Jul 0.125% Jan-28 22-Jul 1.25% Nov-32 Linker	3000 500	-	3018 1085	0.450% -2.853%	2.15 2.51	0.4
17-Jul-24	Linker	2.500	6.8	20.4	-	0.4	18.2	28-Jul 1.25% Jul-27	3000	437.5	3749	-0.046%	2.08	0.7
7-Sep-24	Conventional	2.750	34.4	-	22.7	1.0	10.6	28-Jul 1.625% Oct-54	1500	375.0	2460	0.612%	1.74	0.7
7-Mar-25	Conventional	5.000	35.8	-	19.0	8.2	8.6	29-Jul 0.125% Jan-23	3500	-	3519	0.003%	2.18	0.7
7-Jun-25	Conventional	0.625	41.4	-	12.8	0.3	28.3	29-Jul 1.625% Oct-28	2750	258.9	3410	-0.088%	1.80	0.6
7-Sep-25 30-Jan-26	Conventional	2.000 0.125	38.3 14.5	-	26.2 3.1	0.9 0.0	11.2 11.3	4-Aug 0.125% Jan-26 4-Aug 1.25% Oct-41	3250 2250	812.5 562.5	4105 3181	-0.068% 0.592%	2.24 1.95	0.3 0.7
22-Mar-26	Conventional Linker	0.125	14.5	15.2	5.1	0.0	11.5	5-Aug 0.375% Oct-30	2250	- 302.3	2816	0.532/	2.41	0.7
22-Jul-26	Conventional	1.500	41.9	-	27.4	0.8	13.7	5-Aug 0.125% Aug-48 Linker	500	62.3	1170	-2.291%	2.13	
22-Jul-27	Conventional	1.250	33.5	-	15.6	0.5	17.4	11-Aug 0.625% Jun-25	3250	-	3356	-0.049%	2.25	0.4
22-Nov-27	Linker	1.250	14.2	21.4	-	0.2	21.0	11-Aug 1.75% Jul-57	1250	-	1689	0.674%	2.16	0.6
7-Dec-27	Conventional	4.250	31.7	-	17.6	6.3	7.7	12-Aug 0.125% Jan-28 18-Aug 0.125% Jan-28	2750	687.5	3432	0.151%	2.88	0.2
31-Jan-28 10-Aug-28	Conventional Linker	0.125	13.5 15.4	- 16.1	2.8	0.0 0.0	10.7 16.1	18-Aug 0.125% Jan-23 18-Aug 0.625% Oct-50	3250 2000	812.5 477.3	4077 2372	-0.025% 0.784%	2.59 2.09	0.2 0.5
22-Oct-28	Conventional	1.625	36.3	- 10.1	19.5	0.0	16.1	19-Aug 0.875% Oct-29	2750	687.5	3664	0.153%	2.03	0.5
7-Dec-28	Conventional	6.000	19.4	-	8.9	6.0	4.5	20-Aug 0.125% Aug-28 Linker	1100	275.0	1832	-2.882%	2.44	
22-Mar-29	Linker	0.125	15.5	19.0	-	0.0	19.0	25-Aug 0.125% Jan-26	3000					
22-Oct-29	Conventional	0.875	38.7	10.5	24.6	0.3	13.8	25-Aug 1.625% Oct-54	1250					
22-Jul-30 22-Oct-30	Linker Conventional	4.125 0.375	4.8 25.9	10.5	4.6	0.5 0.0	9.3 21.3	26-Aug 0.375% Oct-30 2-Sep 0.125% Nov-56 Linker	2750 500"					
7-Dec-30	Conventional	4.750	41.1	-	24.1	5.7	11.3	3-Sep 0.125% Jan-28	2750*					
7-Jun-32	Conventional	4.250	38.7	-	20.5	8.6	9.6	3-Sep 1.25% Oct-41	2000"					
22-Nov-32	Linker	1.250	14.0	18.8	-	0.0	18.8	8-Sep* New Jul-35 gilt launch	5000"					
22-Mar-34	Linker	0.750	14.6	18.4	-	0.0	18.4	10-Sep 0.125% Jan-23	3250"					
7-Sep-34	Conventional	4.500	34.8	- 15.3	20.0	2.1	12.7	10-Sep 0.625% Oct-50	2000"					
26-Jan-35 7-Mar-36	Linker Conventional	2.000 4.250	9.1 30.4	- 15.5	11.7	0.8	13.9 11.4	15-Sep 1.25% Jul-27 15-Sep 1.75% Sep-37	2750° 1500°					
22-Nov-36	Linker	0.125	13.0	14.7	-	0.0	14.7	16-Sep 0.375% Oct-30	2750"					
7-Sep-37	Conventional	1.750	28.5	-	5.4	0.4	22.7	22-Sep" 0.50% Oct-61	4000"					
22-Nov-37	Linker	1.125	13.1	18.9	-	0.2	18.6	24-Sep 0.125% Jan-26	3000"					
7-Dec-38	Conventional	4.750	25.7	-	10.5	7.3	7.9	24-Sep 0.125% Aug-28 Linker	1100"					
7-Sep-39	Conventional	4.250	23.3	-	9.3	1.6	12.3	29-Sep 0.125% Jan-28	2750"					
22-Mar-40	Linker	0.625	14.1	19.0	-	0.0	19.0	1-Oct 0.125% Jan-23	3250"					
7-Dec-40	Conventional	4.250	25.4	-	9.3	1.9	14.2	1-Oct 1.25% Oct-41	2000*					
10-Aug-41	Linker	0.125	11.6	12.1	-	0.0	12.1	6-Oct New Jan-24 gilt launch	3250*					
22-Oct-41	Conventional	1.250	15.6	-	3.4	0.0	12.2	6-Oct 1.75% Jan-49	1500*					
22-Nov-42	Linker	0.625	12.6	17.3	-	0.0	17.3	7-Oct 0.375% Oct-30	2750"					
7-Dec-42	Conventional	4.500	27.2	-	8.3	6.1	12.9	7-Oct 0.125% Aug-41Linker	900"					
22-Jan-44	Conventional	3.250	27.9	-	6.0	1.2	20.7	13-Oct 0.125% Jan-26	3000"					
22-Mar-44	Linker	0.125	15.7	19.0	-	0.0	19.0	13-Oct 1.75% Jul-57	1250"					
22-Jan-45	Conventional	3.500	28.2	-	6.2	1.0	21.0	14-Oct 0.875% Oct-29	2750"					
22-Mar-46	Linker	0.125	13.5	15.3	-	0.0	15.3	20-Oct 1.25% Nov-32 Linker	500*					
7-Dec-46	Conventional	4.250	24.1	-	6.7	5.8	11.7	22-Oct New Jul-35 gilt	2750					
22-Jul-47	Conventional	1.500	24.7	-	4.6	0.5	19.5	22-Oct 0.625% Oct-50	2000*					
22-Nov-47	Linker	0.750	11.7	16.5	-	0.1	16.4	27-Oct New Jan-24 gilt	3250*					
10-Aug-48	Linker	0.125	11.5	12.3	-	0.0	12.3	27-Oct 1.625% Oct-71	1100*					
22-Jan-49	Conventional	1.750	24.8	-	15.2	0.2	9.3	28-Oct 0.375% Oct-30	2750					
7-Dec-49	Conventional	4.250	20.2	-	7.3	2.9	10.1	3-Nov 0.125% Jan-28	2750					
22-Mar-50	Linker	0.500	12.2	16.8	-	0.0	16.8	3-Nov 1.25% Oct-41	2000"					
22-Oct-50	Conventional	0.625	17.0	-	2.2	0.0	14.8	4-Nov 0.125% Jan-26	3000"					
22-Mar-52	Linker	0.250	12.4	14.9	-	0.0	14.9	11-Nov 0.125% Nov-36 Linker	750'					
22-Jul-52	Conventional	3.750	24.1	-	10.7	1.4	12.0	12-Nov New Jul-31 gilt launch	3000"					
22-Oct-54	Conventional	1.625	17.6	-	5.8	0.1	11.7	12-Nov 1.625% Oct-54	1250"					
22-Nov-55	Linker	1.250	10.2	15.5	-	0.2	15.1	17-Nov New Jan-24 gilt	3250*					
7-Dec-55	Conventional	4.250	26.6	-	9.1	6.1	11.3	17-Nov 0.625% Oct-50	2000"					
22-Nov-56	Linker	0.125	6.0	6.6	-	0.0	6.6	18-Nov New Jul-35 gilt	2750'					
22-Jul-57	Conventional	1.750	25.1	-	6.6	0.4	18.1	24-Nov 1.25% Jul-27	2750"					
22-Mar-58	Linker	0.125	11.0	12.5	-	0.0	12.5	24-Nov 1.75% Jul-57	1250*					
22-Jan-60	Conventional	4.000	24.1	-	10.7	1.6	11.8	25-Nov 0.125% Aug-28 Linker	1100*					
22-0an-00 22-Oct-61	Conventional	0.500	7.0	-	2.0	0.0	5.0	Without a state of the state of						
22-001-01 22-Mar-62	Linker	0.375	12.5	15.5	- 2.0	0.0	15.5	Key Upcoming Dates						
22-Jul-65	Conventional	2.500	12.5	- 15.5	4.5	0.0	15.5	17-Sep BoE Monetary Policy Sur	mmaru and policus	lacisica at f	2-008ST			
					4.5									
22-Nov-65	Linker	0.125	7.3	8.1		0.0	8.1	Oct: Chancellor Sunak to deli 5-Nou: BoE Monotory Policy Pol						
22-Mar-68	Linker	0.125	12.6	14.8	-	0.0	14.8	5-Nov BoE Monetary Policy Rej 23-Nov DMO to hold quarterly in						
22-Jul-68 22-Oct-71	Conventional Conventional	3.500 1.625	19.9 14.0	-	4.3 6.4	0.8	14.8 7.3	23-Nov_DMO to hold quarterly inv	vestor(15:50D51)?	and GEMINI (n.oobor) consulati	0115		
	include estimati				0.4	0.2	7.5							
	igs = Nominal ou				vt holdina	s								

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2020/21 Gilt Sales to Date



1-Apr 162% Det-28 3000 - 3353 0.212% 345 2-Apr 125% 0.441 2000 2200 2423 0.800% 256 0.800% 255 0.800% 255 0.801% 313 0.2 8-Apr 175% 0.857 2750 - 3023 0.115% 267 0.7 8-Apr 175% 58-57 2000 31.7 2142 0.625% 2.97 0.3 15-Apr 0.675 2.3000 676.2 3065 0.258% 2.49 0.2 2.47 0.625% 2.94 0.3 0.676% 2.49 0.25% 0.410 0.560 0.3261 0.676% 0.050 3.21 0.476% 0.25% 0.300 0.22% 2.37 0.3 0.3 2.447 1.05% 0.423 0.300 0.25% 0.300 2.37 0.3 2.37 0.3 2.37 0.337 0.36% 0.25% 0.36% 0.25% 0.375% 0.400	DMO Su	pply (GBP min)						
2-Apr 125x Con-41 2000 2200 2428 0.000% 2.56 0.014% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.001% 3.05 0.011% 2.67 0.011% 2.67 0.011% 2.68 0.025% 0.011% 2.68 0.025% 2.94 0.0317 2142 0.025% 2.46 0.001% 2.77 0.3 0.011% 2.48 0.001% 2.77 0.3 0.011% 2.46 0.001% 2.78 0.02 2.46 1.05% 1.011% 2.83 0.01 0.011% 2.75 0.02 2.46 1.05% A.92 0.011% 2.75% 0.02 2.46 1.05% A.92 0.011% 1.011% 2.55 0.01 0.011% 2.55 0.01 0.011% 2.75% 0.02 2.46 1.0	Date	lssue	Nom Amount	PAOF	Cash proceeds	Yield	Bid-to-cover	Tail
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21-Jul 0.625% Det-50 2250 461.0 2668 0.683% 1.78 1.2 22-Jul 0.125% Jan-28 3000 - 3018 0.450% 2.15 0.4 22-Jul 1.25% Nov-32 Linker 500 - 1085 -2.853% 2.51 28-Jul 1.25% Jul-27 3000 437.5 3749 -0.046% 2.08 0.7	15-Jul	1.75% Jul-57	1500	-	2067	0.608%	1.83	1.0
22-Jul 0.125% Jan-28 3000 - 3018 0.450% 2.15 0.4 22-Jul 1.25% Nov-32 Linker 500 - 1085 -2.853% 2.51 28-Jul 1.25% Jul-27 3000 437.5 3749 -0.046% 2.08 0.7	21-Jul	1.50% Jul-26	3000	750.0	4103	-0.064%	2.64	0.2
22-Jul 1.25% Nov-32 Linker 500 - 1085 -2.853% 2.51 28-Jul 1.25% Jul-27 3000 437.5 3749 -0.046% 2.08 0.7	21-Jul	0.625% Oct-50	2250	461.0	2668	0.683%	1.78	1.2
22-Jul 1.25% Nov-32 Linker 500 - 1085 -2.853% 2.51 28-Jul 1.25% Jul-27 3000 437.5 3749 -0.046% 2.08 0.7	22-Jul	0.125% Jan-28	3000	-	3018	0.450%	2.15	0.4
28-Jul 1.25% Jul-27 3000 437.5 3749 -0.046% 2.08 0.7	22-Jul	1.25% Nov-32 Linker	500	-	1085	-2.853%	2.51	
			3000	437.5	3749	-0.046%	2.08	0.7
			1500	375.0	2460	0.612%	1.74	0.7
								0.7
				258.9				0.6
								0.3
-								0.7
-				-				0.3
5-Aug 0.125% Aug-48 Linker 500 62.3 1170 -2.291% 2.13				62.3				
		-						0.4
								0.6
								0.0
								0.2
	_							
-								0.5
								0.3
20-Aug 0.125% Aug-28 Linker 1100 275.0 1832 -2.882% 2.44	20-Aug	0. 1257. Aug-26 Linker	100	213.0	1032	2.0027.	2.44	

Business Address - MNI Market News, 5th Floor, 69 Leadenhall Street, London, EC3M 2DB

UK Issuance Profile

2019/20 Issuance: Cash Proceeds

02-April-2020

	2019	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Total	Target	% Target	Remaining
	Short	3.49	3.02	3.06	3.37	3.04	3.07	3.47	3.48	3.42	3.27	3.49	6.82	43.0	42.8	100.4	-
<u>a</u>	Medium	3.28	-	3.16	3.19	-	2.84	3.24	2.86	3.20	6.03	3.56	3.80	35.2	34.0	103.4	-
.ē	Long 15-28YR	2.29	-	-	2.42	-	-	2.55	-	-	2.59	-	-	9.8			
Ē	Long 29-40YR	-	-	2.43	-	2.64	-	-	2.64	2.31	-	-	2.71	12.7	21.8	103.6	-
Conventional	Long 41YR+	-	-	-	-	-	-	-	-	-	-	-	-	-			
ŏ	Syndication:	-	4.78	-	-	-	4.62	-	-	-	-	3.21	-	12.6	13.7	92.1	-
	Tender:	-	-	-	-	0.88	-	-	-	-	-	0.51	-	1.4			
	Total conventional	9.1	7.8	8.6	9.0	6.6	10.5	9.3	9.0	8.9	11.9	10.8	13.3	114.8	112.3	102.1	
	Short	-	-	-	-	-	-	-	-	-	-	-	-	-			
5	Medium	-	1.84	-	-	1.73	-	1.44	-	-	1.37	-	1.58	8.0			
<u>e</u>	Long 15-28YR	-	-	-	-	-	-	1.62	-	-	-	1.34	-	3.0	14.1	101.6	-
Index-linke	Long 29-40YR	-	-	1.31	-	-	1.16	-	-	0.92	-	-	-	3.4			
ă	Long 41YR+	-	-	-	-	-	-	-	-	-	-	-	-	-			
2	Syndication:	-	-	-	4.19	-	-	-	3.60	-	-	-	-	7.8	8.0	97.4	-
	Tender:	0.48	-	-	-	-	-	-	-	-	0.48	-	-	1.0			
	Total linker	0.5	1.8	1.3	4.2	1.7	1.2	3.1	3.6	0.9	1.8	1.3	1.6	23.1	22.1	104.4	
	Unallocated:														0.0		
[Total	9.5	9.6	10.0	13.2	8.3	11.7	12.3	12.6	9.9	13.7	12.1	14.9	137.8	136.8	100.8	

2018/19 Issuance: Cash Proceeds

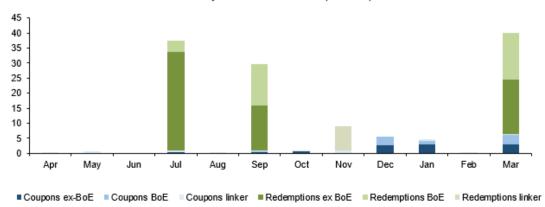
2010									-				
					Aug			Nov			Feb		Total
Short	2.70	3.36	2.71	2.74	-	2.98	2.95	-	2.50	2.80	-	3.42	26.2
Medium	2.51	2.81	-	2.93	2.54	2.76	-	2.28	-	2.65	2.70	-	21.2
Long 15-28YR	-	-	2.57	-	-	-	-	2.24	-	2.01	-	-	6.8
Long 29-40YR	2.24	-	-	2.40	-	2.46	-	-	1.94	-	1.75	1.73	12.5
Long 41YR+	-	-	-	-	-	-	-	-	-	-	-	-	-
Syndication:	-	5.86	-	-	-	-	4.73	-	-	-	-	-	10.6
Tender:	-	-	-	-	-	-	-	-	-	-	-	-	
Total conventional	7.4	12.0	5.3	8.1	2.5	8.2	7.7	4.5	4.4	7.5	4.4	5.2	77.3
Short	-	-	-	-	-	-	-	-	-	-	-	-	-
Medium	-	-	1.66	-	1.34	-	1.34	-	-	-	1.57	-	5.9
Long 15-28YR	-	1.65	-	-	-	-	-	-	-	-	-	-	1.7
Long 29-40YR	1.20	-	-	-	-	1.42	-	1.07	0.88	-	-	0.62	5.2
Long 41YR+	-	-	-	-	-	-	-	-	-	-	-	-	-
Syndication:	-	-	-	4.84	-	-	-	-	-	-	3.80	-	8.6
Tender:	-	-	-	-	-	-	-	-	-	-	-	-	-
Total linker	1.2	1.7	1.7	4.8	1.3	1.4	1.3	1.1	0.9	-	5.4	0.6	21.4
Unallocated:													
Total	8.7	13.7	6.9	12.9	3.9	9.6	9.0	5.6	5.3	7.5	9.8	5.8	98.6
	Long 15-28YR Long 29-40YR Long 41YR+ Syndication: Tender: Total conventional Short Medium Long 15-28YR Long 29-40YR Long 41YR+ Syndication: Tender: Total linker Unallocated:	Short 2.70 Medium 2.51 Long 15-28YR - Long 29-40YR 2.24 Long 141YR+ - Syndication: - Tender: - Total conventional 7.4 Short - Medium - Long 15-28YR - Long 15-28YR - Long 15-28YR - Long 29-40YR 1.20 Long 29-40YR 1.20 Long 41YR+ - Syndication: - Tender: - Total linker 1.2 Unallocated: -	Short 2.70 3.36 Medium 2.51 2.81 Long 15-28YR - - Long 29-40YR 2.24 - Long 41YR+ - - Syndication: - 5.86 Tender: - - Total conventional 7.4 12.0 Short - - Medium - - Long 15-28YR - 1.65 Long 15-28YR - 1.65 Long 15-28YR - - Total conventional - - Total conventional - - Tender: - - Tender: - - Total linker 1.2 1.7 Unallocated: - -	Short 2.70 3.36 2.71 Medium 2.51 2.81 - Long 15-28YR - - 2.57 Long 29-40YR 2.24 - - Syndication: - 5.86 - Tender: - - - Short - - - Medium - 1.66 - Long 15-28YR - 1.65 - Medium - - 1.66 Long 15-28YR - 1.65 - Long 15-28YR - 1.65 - Long 15-28YR - - - Long 41YR+ - - - Syndication: - - - Tender: - - - - Total linker 1.2 1.7 1.7 -	Short 2.70 3.36 2.71 2.74 Medium 2.51 2.81 - 2.93 Long 15-28YR - - 2.57 - Long 29-40YR 2.24 - - 2.40 Long 14YR+ - - - - - Syndication: - 5.86 - - - Tender: - - - - - - Short - - - - - - - Medium - - 1.66 - - - - Long 15-28YR - 1.65 - - - - - Long 15-28YR - 1.65 -	Short 2.70 3.36 2.71 2.74 - Medium 2.51 2.81 - 2.93 2.54 Long 15-28YR - - 2.57 - - Long 29-40YR 2.24 - - 2.40 - Long 11YR+ - - - - - Syndication: - 5.86 - - - Tender: - - - - - - Medium - - 1.66 1.34 -	Short 2.70 3.36 2.71 2.74 - 2.98 Medium 2.51 2.81 - 2.93 2.54 2.76 Long 15-28YR - - 2.57 - - - Long 29-40YR 2.24 - - 2.40 - 2.40 Syndication: - 5.86 - - - - Tender: - - - - - - - Short - - - - - - - - Medium - 1.66 1.34 -	Short 2.70 3.36 2.71 2.74 - 2.98 2.95 Medium 2.51 2.81 - 2.93 2.54 2.76 - Long 15-28YR - - 2.57 - - - - Long 29-40YR 2.24 - - 2.40 - 2.46 - Long 41YR+ - - - - - - - - Syndication: - 5.86 - <td>Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 Long 15-28YR - - 2.57 - - - 2.24 Long 29-40YR 2.24 - - 2.40 - 2.46 - - Syndication: - 5.86 - - - 4.73 - Tender: - <td< td=""><td>Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - Long 15-28YR - - 2.57 - - - 2.24 - Long 29-40YR 2.24 - - 2.40 - 2.46 - 1.94 Long 41YR+ -</td><td>Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 2.80 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 Long 15-28YR - - 2.57 - - - 2.24 - 2.01 Long 29-40YR 2.24 - - 2.40 - 2.46 - - 1.94 - Long 41YR+ - <t< td=""><td>Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 2.80 - Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 2.70 Long 15-28YR - - 2.57 - - - 2.24 - 2.01 - Long 29-40YR 2.24 - - 2.40 - 2.46 - - 1.94 - 1.75 Long 41YR+ - 1.75 Long 41/78+ - - - - - - - - - - - - - - - - - <t< td=""><td>Short 2.70 3.36 2.71 2.74 2.98 2.95 2.50 2.80 - 3.42 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 2.70 - Long 15-28YR - - 2.57 - - - 2.24 - 2.01 - - Long 29-40YR 2.24 - - 2.40 - 2.46 - 1.94 - 1.75 1.73 Long 41YR+ - 1.75 1.73 1.75 1.73 1.75 1.73 1.75 1.73 - - - - - - - - - - -</td></t<></td></t<></td></td<></td>	Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 Long 15-28YR - - 2.57 - - - 2.24 Long 29-40YR 2.24 - - 2.40 - 2.46 - - Syndication: - 5.86 - - - 4.73 - Tender: - <td< td=""><td>Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - Long 15-28YR - - 2.57 - - - 2.24 - Long 29-40YR 2.24 - - 2.40 - 2.46 - 1.94 Long 41YR+ -</td><td>Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 2.80 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 Long 15-28YR - - 2.57 - - - 2.24 - 2.01 Long 29-40YR 2.24 - - 2.40 - 2.46 - - 1.94 - Long 41YR+ - <t< td=""><td>Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 2.80 - Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 2.70 Long 15-28YR - - 2.57 - - - 2.24 - 2.01 - Long 29-40YR 2.24 - - 2.40 - 2.46 - - 1.94 - 1.75 Long 41YR+ - 1.75 Long 41/78+ - - - - - - - - - - - - - - - - - <t< td=""><td>Short 2.70 3.36 2.71 2.74 2.98 2.95 2.50 2.80 - 3.42 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 2.70 - Long 15-28YR - - 2.57 - - - 2.24 - 2.01 - - Long 29-40YR 2.24 - - 2.40 - 2.46 - 1.94 - 1.75 1.73 Long 41YR+ - 1.75 1.73 1.75 1.73 1.75 1.73 1.75 1.73 - - - - - - - - - - -</td></t<></td></t<></td></td<>	Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - Long 15-28YR - - 2.57 - - - 2.24 - Long 29-40YR 2.24 - - 2.40 - 2.46 - 1.94 Long 41YR+ -	Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 2.80 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 Long 15-28YR - - 2.57 - - - 2.24 - 2.01 Long 29-40YR 2.24 - - 2.40 - 2.46 - - 1.94 - Long 41YR+ - <t< td=""><td>Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 2.80 - Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 2.70 Long 15-28YR - - 2.57 - - - 2.24 - 2.01 - Long 29-40YR 2.24 - - 2.40 - 2.46 - - 1.94 - 1.75 Long 41YR+ - 1.75 Long 41/78+ - - - - - - - - - - - - - - - - - <t< td=""><td>Short 2.70 3.36 2.71 2.74 2.98 2.95 2.50 2.80 - 3.42 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 2.70 - Long 15-28YR - - 2.57 - - - 2.24 - 2.01 - - Long 29-40YR 2.24 - - 2.40 - 2.46 - 1.94 - 1.75 1.73 Long 41YR+ - 1.75 1.73 1.75 1.73 1.75 1.73 1.75 1.73 - - - - - - - - - - -</td></t<></td></t<>	Short 2.70 3.36 2.71 2.74 - 2.98 2.95 - 2.50 2.80 - Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 2.70 Long 15-28YR - - 2.57 - - - 2.24 - 2.01 - Long 29-40YR 2.24 - - 2.40 - 2.46 - - 1.94 - 1.75 Long 41YR+ - 1.75 Long 41/78+ - - - - - - - - - - - - - - - - - <t< td=""><td>Short 2.70 3.36 2.71 2.74 2.98 2.95 2.50 2.80 - 3.42 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 2.70 - Long 15-28YR - - 2.57 - - - 2.24 - 2.01 - - Long 29-40YR 2.24 - - 2.40 - 2.46 - 1.94 - 1.75 1.73 Long 41YR+ - 1.75 1.73 1.75 1.73 1.75 1.73 1.75 1.73 - - - - - - - - - - -</td></t<>	Short 2.70 3.36 2.71 2.74 2.98 2.95 2.50 2.80 - 3.42 Medium 2.51 2.81 - 2.93 2.54 2.76 - 2.28 - 2.65 2.70 - Long 15-28YR - - 2.57 - - - 2.24 - 2.01 - - Long 29-40YR 2.24 - - 2.40 - 2.46 - 1.94 - 1.75 1.73 Long 41YR+ - 1.75 1.73 1.75 1.73 1.75 1.73 1.75 1.73 - - - - - - - - - - -

2019/20: Coupon payments

2019	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Total
Nominal	-	-	-	0.32	-	0.54	0.66	-	7.16	4.09	-	6.80	19.6
-BoE	-	-	-	0.03	-	0.25	0.03	-	3.01	0.97	-	3.16	7.5
-ex-BoE	-	-	-	0.25	-	0.25	0.63	-	2.60	3.00	-	2.91	9.6
Linker:	0.28	0.77	-	0.61	0.02	0.29	0.29	0.79	-	0.62	0.02	0.29	4.0
Total	0.3	0.8	-	0.9	0.0	0.8	0.9	0.8	7.2	4.7	0.0	7.1	23.5

2019/20: Redemptions

2019	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Total
Nominal	-	-	-	36.50	-	28.74	-	-	-	-	-	33.70	98.9
-BoE	-	-	-	3.77	-	13.53	-	-	-	-	-	15.44	32.7
-ex-BoE	-	-	-	32.74	-	15.20	-	-	-	-	-	18.26	66.2
Linker:	-	-	-	28.11	-	13.54	-	-	-	-	-	12.04	53.7
-inc uplift	-	-	-	-	-	-	-	8.18	-	-	-	-	8.2
Total cash	-	-	-	36.5	-	28.7	-	8.2	-	-	-	33.7	107.1



Monthly Cash Flows 2019/20 (GBP bln)

2019/20 Issuance Calendar

DMO Supply (GBP mIn)



Date	Country	Issue	Nom Amount	PAOF	Cash proceeds	Yield	Bid-to-cover	Tail
2-Apr 9-Apr	Auction Auction	1.00% Apr-24	3000 2750	450.0 385.1	3493 3281	0.75% 1.11%	2.4 2.3	0.2 0.3
10-Apr	Tender	1.625% Oct-28 0.125% Nov-36 Linker	300		477	-2.03%	2.5	0.5
16-Apr	Auction		2250	-	2286	-2.03%	2.7	0.2
9-May	Auction	1.75% Sep-37	3000	-	3022	0.85%	2.3	0.2
14-May		1.00% Apr-24 1.625% Oct-54	4750	-	4779	1.60%	2.4	0.0
23-May	Auction		1250	187.5	1840	-2.33%	2.4	
4-Jun	Auction	0.125% Aug-28 Linker 1.00% Apr-24	3000	-	3056	0.61%	2.4	0.5
12-Jun	Auction		700	-	1311	-1.91%	1.8	0.5
18-Jun	Auction	0.125% Aug-48 Linker 0.875% Oct-29	2750	412.5	3158	1.82%	2.6	1.9
25-Jun	Auction	1.75% Jan-49	2250	412.5	2428	1.42%	1.8	0.6
23-5011 2-Jul	Auction	0.625% Jun-25	3000	373.1	3374	0.62%	1.0	0.0
9-Jul		0.125% Aug-41 Linker	2500	-	4191	-2.09%	1.5	0.7
16-Jul	Auction	1.75% Sep-37	2250	-	2423	1.27%	2.18	0.2
23-Jul	Auction	0.875% Oct-29	2750	412.5	3189	0.79%	2.10	0.2
6-Aug	Auction	0.625% Jun-25	3000	-	3045	0.37%	2.1	0.7
13-Aug	Auction	1.75% Jan-49	2000	300.0	2645	1.15%	2.0	0.4
20-Aug	Auction	0.125% Aug-28 Linker	1100	165.0	1731	-2.96%	2.3	0.4
22-Aug	Tender	4.25% Dec-46	500	103.0	883	1.02%	2.5	
3-Sep	Auction	0.625% Jun-25	3000	-	3069	0.22%	1.8	0.8
5-Sep	Auction	0.875% Oct-29	2750	-	2838	0.55%	1.9	0.5
10-Sep		1.625% Oct-54	4000	-	4622	1.09%	1.5	0.5
24-Sep	Auction	0.125% Aug-48 Linker	500	75.0	1163	-2.15%	2.2	
1-Oct	Auction	1.75% Sep-37	2250	-	2551	0.94%	1.9	0.8
8-Oct	Auction	0.125% Nov-36 Linker	800	120.0	1625	-2.57%	2.0	0.0
15-Oct	Auction	0.875% Oct-29	2750	412.5	3237	0.63%	1.9	0.5
22-Oct	Auction	0.625% Jun-25	3000	450.0	3467	0.53%	2.3	0.5
29-Oct	Auction	0.125% Aug-28 Linker	1100	-	1444	-2.48%	2.6	0.0
5-Nov	Auction	0.875% Oct-29	2750	70.3	2858	0.73%	2.6	0.3
14-Nov	Auction	1.75% Jan-49	2250	106.7	2641	1.25%	1.7	1.1
		0.125% Aug-41 Linker	2250	-	3605	-1.88%		
26-Nov	Auction	0.625% Jun-25	3000	449.9	3475	0.49%	2.2	0.3
3-Dec	Auction	0.875% Oct-29	2750	412.5	3204	0.74%	2.2	0.3
5-Dec	Auction	1.75% Jan-49	2000	82.4	2315	1.29%	2.1	0.2
11-Dec	Auction	0.125% Aug-48 Linker	500	-	920	-1.82%	2.6	
17-Dec	Auction	2.00% Sep-25	2750	412.5	3418	0.56%	2.4	0.2
7-Jan	Auction	0.875% Oct-29	2750	412.5	3186	0.79%	2.5	0.2
9-Jan	Auction	0.125% Aug-28 Linker	1000	56.0	1370	-2.44%	2.6	
14-Jan	Auction	0.625% Jun-25	3250	-	3265	0.54%	2.2	0.3
21-Jan	Auction	1.25% Oct-41	2250	295.9	2588	1.16%	2.2	0.2
23-Jan	Tender	0.125% Aug-48 Linker	250	-	477	-1.96%	3.4	
28-Jan	Auction	0.875% Oct-29	2750	-	2848	0.50%	2.3	0.2
4-Feb	Auction	0.125% Nov-36 Linker	800	-	1336	-2.26%	2.5	
11-Feb		1.625% Oct-71	2500	-	3212	-0.93%		
20-Feb	Auction	1.50% Jul-26	3250	19.9	3490	0.44%	1.7	1.0
25-Feb	Auction	0.875% Oct-29	3250	192.0	3559	0.51%	2.2	0.4
27-Feb	Tender	1.75% Jul-57	400	-	514	0.86%	3.9	
4-Mar	Auction	0.625% Jun-25	3500	-	3574	0.22%	1.8	1.4
5-Mar	Auction	0.125% Aug-28 Linker	1100	144.2	1583	-2.72%	2.5	
10-Mar	Auction	4.75% Dec-30	2250	337.5	3801	0.31%	2.2	0.6
17-Mar	Auction	1.75% Jan-49	2000	300.0	2713	0.01%	2.1	1.8
19-Mar	Auction	0.625% Jun-25	3250	-	3248	0.01%	2.0	1.4