

16:00 26/11/20 APF Gilt Operation Schedule

Date of operation 30/11/20
Total size of operation Stg 1,473mn
Stocks offered for purchase
UKT_0.125_310124
UKT_1_220424
UKT_0.625_070625
Settlement date 01/12/20

Date of operation 01/12/20
Total size of operation Stg 1,473mn
Stocks offered for purchase
UKT_4.25_071240
UKT_4.5_071242
UKT_3.25_220144
UKT_3.5_220145
UKT_4.25_071246
UKT_1.5_220747
UKT_1.75_220149
UKT_4.25_071249
UKT_3.75_220752
UKT_1.625_221054
UKT_4.25_071255
UKT_1.75_220757
UKT_4_220160
UKT_0.5_221061
UKT_2.5_220765
UKT_3.5_220768
UKT_1.625_221071
Settlement date 02/12/20

Date of operation 02/12/20
Total size of operation Stg 1,473mn
Stocks offered for purchase
UKT_0.125_310128
UKT_1.625_221028
UKT_0.875_221029
UKT_0.375_221030
UKT_4.5_070934
UKT_4.25_070336
UKT_1.75_070937
UKT_4.75_071238
UKT_4.25_070939
Settlement date 03/12/20

UKT 2.75% 2024, UKT 5% 2025, UKT 2% 2025, UKT 1.5% 2026, UKT 4.25% 2027, UKT 6% 2028, UKT 4.75% 2030 and UKT 4.25% 2032 are excluded from Asset Purchase Facility gilt purchases until further notice, since the Bank's holdings are above 70% of the "free float"; i.e. the total amount in issue minus government holdings.

UKT 0.125% 2026 and UKT 1.25% 2027 will be excluded from the 30/11/20 operation because they will be auctioned by the DMO within one week of the purchase operation.

UKT 1.25% 2041 and UKT 0.625% 2050 will be excluded from the 01/12/20 operation because they will be auctioned by the DMO within one week of the purchase operation.

UKT 0.625% 2035 will be excluded from the 02/12/20 operation because they will be auctioned by the DMO within one week of the purchase operation.

The Bank will continue to keep the identity of gilts eligible for purchase by the APF under review.

For further operational detail, see the Bank's Market Notices of 13 August 2020 and 6 August 2020.