From Foxe's Book of Martyrs

Note Lady Jane Gray had agreed to participate in a plot to become queen of England in place of the Catholic Mary Tudor (Bloody Mary)

The Words and Behavior of the Lady Jane upon the Scaffold

The next victim was the amiable Lady Jane Gray, who, by her acceptance of the crown at the earnest solicitations of her friends, incurred the implacable resentment of the bloody Mary. When she first mounted the scaffold, she spoke to the spectators in this manner: "Good people, I am come hither to die, and by a law I am condemned to the same. The fact against the queen's highness was unlawful, and the consenting thereunto by me: but, touching the procurement and desire thereof by me, or on my behalf, I do wash my hands thereof in innocency before God, and the face of you, good Christian people, this day:" and therewith she wrung her hands, wherein she had her book. Then said she, "I pray you all, good Christian people, to bear me witness, that I die a good Christian woman, and that I do look to be saved by no other mean, but only by the mercy of God in the blood of His only Son Jesus Christ: and I confess that when I did know the Word of God, I neglected the same, loved myself and the world, and therefore this plague and punishment is happily and worthily happened unto me for my sins; and yet I thank God, that of His goodness He hath thus given me a time and a respite to repent. And now, good people, while I am alive, I pray you assist me with your prayers." And then, kneeling down, she turned to Feckenham, saying, "Shall I say this Psalm?" and he said, "Yea." Then she said the Psalm of Miserere mei Deus (Psalm 51), in English, in a most devout manner throughout to the end; and then she stood up, and gave her maid, Mrs. Ellen, her gloves and handkerchief, and her book to Mr. Bruges; and then she untied he gown, and the executioner pressed upon her to help her off with it: but she, desiring him to let her alone, turned towards her two gentlewomen, who helped her off therewith, and also with her frowes, paaft, and neckerchief, giving to her a fair handkerchief to put about her eyes.

Then the executioner kneeled down, and asked her forgiveness, whom she forgave most willingly. Then he desired her to stand upon the straw, which doing, she saw the block. Then she said, "I pray you, despatch me quickly." Then she kneeled down, saying, "Will you take it off before I lay me down?" And the executioner said, "No, madam." Then she tied a handkerchief about her eyes, and feeling for the block, she said, "What shall I do? Where is it? Where is it?" One of the standers-by guiding her therunto, she laid her head upon the block, and then stretched forth her body, and said, "Lord, into Thy hands I commend my spirit;" and so finished her life, in the year of our Lord 1554, the twelfth day of February, about the seventeenth year of her age.

Thus died Lady Jane; and on the same day Lord Guilford, her husband, one of the duke of Northumberland's sons, was likewise beheaded, two innocents in comparison with them that sat upon them. For they were both very young, and ignorantly accepted that which others had contrived, and by open proclamation consented to take from others, and give to them.

Touching the condemnation of this pious lady, it is to be noted that Judge Morgan, who gave sentence against her, soon after he had condemned her, fell mad, and in his raving cried out continually to have the Lady Jane taken away from him, and so he ended his life.

On the twenty-first day of the same month, Henry, duke of Suffolk, was beheaded on Tower-hill, the fourth day after his condemnation: about which time many gentlemen and yeomen were condemned, whereof some were executed at London, and some in the country. In the number of whom was Lord Thomas Gray, brother to the said duke, being apprehended not long after in North Wales, and executed for the same. Sir Nicholas Throgmorton, also, very narrowly escaped.