

March 2021

Stock Title	ISIN Code	Payment Date	Record Date	Payment Rate
3 ¾% Treasury Gilt 2021	GB00B4RMG977	07/03/2021	25/02/2021	1.875%
4% Treasury Gilt 2022	GB00B3KJDQ49	07/03/2021	25/02/2021	2%
1 ¾% Treasury Gilt 2022	GB00B7L9SL19	07/03/2021	25/02/2021	0.875%
2 ¼% Treasury Gilt 2023	GB00B7Z53659	07/03/2021	25/02/2021	1.125%
2 ¾% Treasury Gilt 2024	GB00BHBFBH458	07/03/2021	25/02/2021	1.375%
5% Treasury Stock 2025	GB0030880693	07/03/2021	25/02/2021	2.5%
2% Treasury Gilt 2025	GB00BTHH2R79	07/03/2021	25/02/2021	1%
4 ½% Treasury Gilt 2034	GB00B52WS153	07/03/2021	25/02/2021	2.25%
4 ¼% Treasury Stock 2036	GB0032452392	07/03/2021	25/02/2021	2.125%
1 ¾% Treasury Gilt 2037	GB00BZB26Y51	07/03/2021	25/02/2021	0.875%
4 ¼% Treasury Gilt 2039	GB00B3KJDS62	07/03/2021	25/02/2021	2.125%
TREASURY COUPON STRIP STOCK 07MAR2021	GB0030883713	07/03/2021	25/02/2021	par
0 ¼% Index-linked Treasury Gilt 2024	GB00B85SFQ54	22/03/2021	11/03/2021	0.076019%
0 ¼% Index-linked Treasury Gilt 2026	GB00BYY5F144	22/03/2021	11/03/2021	0.071362%
0 ¼% Index-linked Treasury Gilt 2029	GB00B3Y1JG82	22/03/2021	11/03/2021	0.077621%
0 ¾% Index-linked Treasury Gilt 2034	GB00B46CGH68	22/03/2021	11/03/2021	0.476134%
0 ¾% Index-linked Treasury Gilt 2040	GB00B3LZBF68	22/03/2021	11/03/2021	0.425559%
0 ¼% Index-linked Treasury Gilt 2044	GB00B7RN0G65	22/03/2021	11/03/2021	0.076019%
0 ¼% Index-linked Treasury Gilt 2046	GB00BYMWG366	22/03/2021	11/03/2021	0.071487%
0 ½% Index-linked Treasury Gilt 2050	GB00B421JZ66	22/03/2021	11/03/2021	0.345430%
0 ¼% Index-linked Treasury Gilt 2052	GB00B73ZYW09	22/03/2021	11/03/2021	0.152271%
0 ¼% Index-linked Treasury Gilt 2058	GB00BP9DLZ64	22/03/2021	11/03/2021	0.072019%
0 ¾% Index-linked Treasury Gilt 2062	GB00B4PTCY75	22/03/2021	11/03/2021	0.234431%
0 ¼% Index-linked Treasury Gilt 2068	GB00BDX8CX86	22/03/2021	11/03/2021	0.073803%