

September 2022

Stock Title	ISIN Code	Payment Date	Record Date	Rate
1 ¾% Treasury Gilt 2022 (Final Payment)	GB00B7L9SL19	07-Sep-22	26-Aug-22	0.875%
2 ¼% Treasury Gilt 2023	GB00B7Z53659	07-Sep-22	26-Aug-22	1.125%
2 ¾% Treasury Gilt 2024	GB00BHBFBH458	07-Sep-22	26-Aug-22	1.375%
5% Treasury Stock 2025	GB0030880693	07-Sep-22	26-Aug-22	2.5%
2% Treasury Gilt 2025	GB00BTTHH2R79	07-Sep-22	26-Aug-22	1%
4 ½% Treasury Gilt 2034	GB00B52WS153	07-Sep-22	26-Aug-22	2.25%
4 ¼% Treasury Stock 2036	GB0032452392	07-Sep-22	26-Aug-22	2.125%
1 ¾% Treasury Gilt 2037	GB00BZB26Y51	07-Sep-22	26-Aug-22	0.875%
4 ¼% Treasury Gilt 2039	GB00B3KJDS62	07-Sep-22	26-Aug-22	2.125%
TREASURY COUPON STRIP STOCK 07SEP2022	GB0030884232	07-Sep-22	26-Aug-22	par
0 ¼% Index-linked Treasury Gilt 2024	GB00B85SFQ54	22-Sep-22	13-Sep-22	0.088236%
0 ¼% Index-linked Treasury Gilt 2026	GB00BYY5F144	22-Sep-22	13-Sep-22	0.082829%
0 ¼% Index-linked Treasury Gilt 2029	GB00B3Y1JG82	22-Sep-22	13-Sep-22	0.090094%
0 ¾% Index-linked Treasury Gilt 2034	GB00B46CGH68	22-Sep-22	13-Sep-22	0.552645%
0 ⅞% Index-linked Treasury Gilt 2039	GB00BLH38265	22-Sep-22	13-Sep-22	0.072087%
0 ¾% Index-linked Treasury Gilt 2040	GB00B3LZBF68	22-Sep-22	13-Sep-22	0.493944%
0 ⅞% Index-linked Treasury Gilt 2044	GB00B7RN0G65	22-Sep-22	13-Sep-22	0.088234%
0 ⅞% Index-linked Treasury Gilt 2046	GB00BYMWG366	22-Sep-22	13-Sep-22	0.082974%
0 ½% Index-linked Treasury Gilt 2050	GB00B421JZ66	22-Sep-22	13-Sep-22	0.400938%
0 ⅞% Index-linked Treasury Gilt 2051	GB00BNNGP882	22-Sep-22	13-Sep-22	0.072728%
0 ¼% Index-linked Treasury Gilt 2052	GB00B73ZYW09	22-Sep-22	13-Sep-22	0.176740%
0 ¼% Index-linked Treasury Gilt 2058	GB00BP9DLZ64	22-Sep-22	13-Sep-22	0.083591%
0 ¾% Index-linked Treasury Gilt 2062	GB00B4PTCY75	22-Sep-22	13-Sep-22	0.272104%
0 ¼% Index-linked Treasury Gilt 2068	GB00BDX8CX86	22-Sep-22	13-Sep-22	0.085663%
0 ¼% Index-linked Treasury Gilt 2073	GB00BM8Z2W66	22-Sep-22	13-Sep-22	0.069376%