

March 2022

Stock Title	ISIN Code	Payment Date	Record Date	Rate
4% Treasury Gilt 2022 (Final Payment)	GB00B3KJDQ49	07-Mar-22	24-Feb-22	2%
1 ¾% Treasury Gilt 2022	GB00B7L9SL19	07-Mar-22	24-Feb-22	0.875%
2 ¼% Treasury Gilt 2023	GB00B7Z53659	07-Mar-22	24-Feb-22	1.125%
2 ¾% Treasury Gilt 2024	GB00BHBHFH458	07-Mar-22	24-Feb-22	1.375%
5% Treasury Stock 2025	GB0030880693	07-Mar-22	24-Feb-22	2.5%
2% Treasury Gilt 2025	GB00BTHH2R79	07-Mar-22	24-Feb-22	1%
4 ½% Treasury Gilt 2034	GB00B52WS153	07-Mar-22	24-Feb-22	2.25%
4 ¼% Treasury Stock 2036	GB0032452392	07-Mar-22	24-Feb-22	2.125%
1 ¾% Treasury Gilt 2037	GB00BZB26Y51	07-Mar-22	24-Feb-22	0.875%
4 ¼% Treasury Gilt 2039	GB00B3KJDS62	07-Mar-22	24-Feb-22	2.125%
TREASURY COUPON STRIP STOCK 07MAR2022	GB0030884125	07-Mar-22	24-Feb-22	par
0 ¼% Index-linked Treasury Gilt 2024	GB00B85SFQ54	22-Mar-22	11-Mar-22	0.081909%
0 ¼% Index-linked Treasury Gilt 2026	GB00BYY5F144	22-Mar-22	11-Mar-22	0.07689%
0 ¼% Index-linked Treasury Gilt 2029	GB00B3Y1JG82	22-Mar-22	11-Mar-22	0.083633%
0 ¾% Index-linked Treasury Gilt 2034	GB00B46CGH68	22-Mar-22	11-Mar-22	0.513019%
0 ¼% Index-linked Treasury Gilt 2039	GB00BLH38265	22-Mar-22	11-Mar-22	0.066918%
0 ⅝% Index-linked Treasury Gilt 2040	GB00B3LZBF68	22-Mar-22	11-Mar-22	0.458525%
0 ¼% Index-linked Treasury Gilt 2044	GB00B7RN0G65	22-Mar-22	11-Mar-22	0.081908%
0 ⅞% Index-linked Treasury Gilt 2046	GB00BYMVG366	22-Mar-22	11-Mar-22	0.077025%
0 ½% Index-linked Treasury Gilt 2050	GB00B421JZ66	22-Mar-22	11-Mar-22	0.372188%
0 ⅙% Index-linked Treasury Gilt 2051	GB00BNNGP882	22-Mar-22	11-Mar-22	0.067513%
0 ¼% Index-linked Treasury Gilt 2052	GB00B73ZYW09	22-Mar-22	11-Mar-22	0.164068%
0 ¼% Index-linked Treasury Gilt 2058	GB00BP9DLZ64	22-Mar-22	11-Mar-22	0.077598%
0 ¾% Index-linked Treasury Gilt 2062	GB00B4PTCY75	22-Mar-22	11-Mar-22	0.252593%
0 ¼% Index-linked Treasury Gilt 2068	GB00BDX8CX86	22-Mar-22	11-Mar-22	0.079521%
0 ¼% Index-linked Treasury Gilt 2073 (First Payment)	GB00BM8Z2W66	22-Mar-22	11-Mar-22	0.041985%