

September 2021

Stock Title	ISIN Code	Payment Date	Record Date	Rate
3 ¾% Treasury Gilt 2021 (Final Payment)	GB00B4RMG977	07-Sep-21	26-Aug-21	1.875%
4% Treasury Gilt 2022	GB00B3KJDQ49	07-Sep-21	26-Aug-21	2%
1 ¾% Treasury Gilt 2022	GB00B7L9SL19	07-Sep-21	26-Aug-21	0.875%
2 ¼% Treasury Gilt 2023	GB00B7Z53659	07-Sep-21	26-Aug-21	1.125%
2 ¾% Treasury Gilt 2024	GB00BHBFH458	07-Sep-21	26-Aug-21	1.375%
5% Treasury Stock 2025	GB0030880693	07-Sep-21	26-Aug-21	2.5%
2% Treasury Gilt 2025	GB00BTHH2R79	07-Sep-21	26-Aug-21	1%
4 ½% Treasury Gilt 2034	GB00B52WS153	07-Sep-21	26-Aug-21	2.25%
4 ¼% Treasury Stock 2036	GB0032452392	07-Sep-21	26-Aug-21	2.125%
1 ¾% Treasury Gilt 2037	GB00BZB26Y51	07-Sep-21	26-Aug-21	0.875%
4 ¼% Treasury Gilt 2039	GB00B3KJDS62	07-Sep-21	26-Aug-21	2.125%
TREASURY COUPON STRIP STOCK 07SEP2021	GB0030883937	07-Sep-21	26-Aug-21	par
0 ¼% Index-linked Treasury Gilt 2024	GB00B85SFQ54	22-Sep-21	13-Sep-21	0.078648%
0 ¼% Index-linked Treasury Gilt 2026	GB00BYY5F144	22-Sep-21	13-Sep-21	0.073829%
0 ¼% Index-linked Treasury Gilt 2029	GB00B3Y1JG82	22-Sep-21	13-Sep-21	0.080303%
0 ¾% Index-linked Treasury Gilt 2034	GB00B46CGH68	22-Sep-21	13-Sep-21	0.492589%
0 ⅛% Index-linked Treasury Gilt 2039 (First Payment)	GB00BLH38265	22-Sep-21	13-Sep-21	0.041555%
0 ⅝% Index-linked Treasury Gilt 2040	GB00B3LZBF68	22-Sep-21	13-Sep-21	0.440269%
0 ⅛% Index-linked Treasury Gilt 2044	GB00B7RN0G65	22-Sep-21	13-Sep-21	0.078646%
0 ⅛% Index-linked Treasury Gilt 2046	GB00BYMWG366	22-Sep-21	13-Sep-21	0.073958%
0 ½% Index-linked Treasury Gilt 2050	GB00B421JZ66	22-Sep-21	13-Sep-21	0.357370%
0 ⅛% Index-linked Treasury Gilt 2051 (First Payment)	GB00BNNGP882	22-Sep-21	13-Sep-21	0.079150%
0 ¼% Index-linked Treasury Gilt 2052	GB00B73ZYW09	22-Sep-21	13-Sep-21	0.157535%
0 ⅛% Index-linked Treasury Gilt 2058	GB00BP9DLZ64	22-Sep-21	13-Sep-21	0.074508%
0 ¾% Index-linked Treasury Gilt 2062	GB00B4PTCY75	22-Sep-21	13-Sep-21	0.242535%
0 ¼% Index-linked Treasury Gilt 2068	GB00BDX8CX86	22-Sep-21	13-Sep-21	0.076354%