

| Strippable Gilts        | ISIN Code     |
|-------------------------|---------------|
| 3¾% Treasury Gilt 2019  | GB00B4YRFP41  |
| 4¾% Treasury Stock 2020 | GB00B058DQ55  |
| 3¾% Treasury Gilt 2020  | GB00B582JV65  |
| 8% Treasury Stock 2021  | GB0009997999  |
| 3¾% Treasury Gilt 2021  | GB00B4RMG977  |
| 4% Treasury Gilt 2022   | GB00B3KJDQ49  |
| 1¾% Treasury Gilt 2022  | GB00B7L9SL19  |
| 2¼% Treasury Gilt 2023  | GB00B7Z53659  |
| 2¾% Treasury Gilt 2024  | GB00BHBFBH458 |
| 5% Treasury Stock 2025  | GB0030880693  |
| 0⅝% Treasury Gilt 2025  | GB00BK5CVX03  |
| 2% Treasury Gilt 2025   | GB00BTTHH2R79 |
| 4¼% Treasury Gilt 2027  | GB00B16NNR78  |
| 6% Treasury Stock 2028  | GB0002404191  |
| 4¾% Treasury Gilt 2030  | GB00B24FF097  |
| 4¼% Treasury Stock 2032 | GB0004893086  |
| 4½% Treasury Gilt 2034  | GB00B52WS153  |
| 4¼% Treasury Stock 2036 | GB0032452392  |
| 1¾% Treasury Gilt 2037  | GB00BZB26Y51  |
| 4¾% Treasury Stock 2038 | GB00B00NY175  |
| 4¼% Treasury Gilt 2039  | GB00B3KJDS62  |
| 4¼% Treasury Gilt 2040  | GB00B6460505  |
| 4½% Treasury Gilt 2042  | GB00B1VWPJ53  |
| 4¼% Treasury Gilt 2046  | GB00B128DP45  |
| 4¼% Treasury Gilt 2049  | GB00B39R3707  |
| 4¼% Treasury Gilt 2055  | GB00B06YGN05  |