

Delivered Long Gilt: June 07 - Present

Coupon	8.75%	5.00%	4.50%	8.00%	3.75%	4.00%	2.25%	5.00%	2.00%	4.25%	1.625%	4.75%	Totals
Day-Month Year	25-Aug 2017	07-Mar 2018	07-Mar 2019	07-Jun 2021	07-Sep 2021	07-Mar 2022	07-Sep 2023	07-Mar 2025	07-Sep 2025	07-Dec 2027	22-Oct 2028	07-Dec 2030	
Sep-21												287	287
Jun-21												9,033	9,033
Mar-21												35,249	35,249
Dec-20												1,464	1,464
Sep-20												17,832	17,832
Jun-20												16,452	16,452
Mar-20												8,514	8,514
Dec-19											21,581		21,581
Sep-19											16,495		16,495
Jun-19											20,157		20,157
Mar-19										58,788			58,788
Dec-18										14,146			14,146
Sep-18										75,868			75,868
Jun-18										11,544			11,544
Mar-18										13,965			13,965
Dec-17										22,650			22,650
Sep-17										61,497			61,497
Jun-17										12,639			12,639
Mar-17										38,271			38,271
Dec-16									5,481				5,481
Sep-16									7,820				7,820
Jun-16								15,910					15,910
Mar-16								1,401					1,401
Dec-15								134					134
Sep-15								5,720					5,720
Jun-15								2,586					2,586
Mar-15								6,068					6,068
Dec-14							13,862	1,500					15,362
Sep-14								1,745					1,745
Jun-14								6,824					6,824
Mar-14								33,750					33,750
Dec-13								14					14
Sep-13								9,645					9,645
Jun-13								4,916					4,916
Mar-13								4,680					4,680
Dec-12					14,302	4							14,306
Sep-12					246								246
Jun-12					6,965								6,965
Mar-12						11,233							11,233
Dec-11				6,431									6,431
Sep-11				7,321									7,321
Jun-11				6,835									6,835
Mar-11				630									630
Dec-10				3,231									3,231
Sep-10				5,004									5,004
Jun-10			3,391	50									3,441
Mar-10				2,824									2,824
Dec-09			1,684	5,022									6,706
Sep-09			15,860	491									16,351
Jun-09			1	8,240									8,241
Mar-09		6,783											6,783
Dec-08			854	30,268									31,122
Sep-08	6,445												6,445
Jun-08	2,414												2,414
Mar-08	6,160												6,160
Dec-07	3,993												3,993
Sep-07	22,380												22,380
Jun-07	17,957												17,957
Total Each Gilt	59,349	7,638	29,175	68,107	21,513	11,237	13,862	94,893	13,301	309,368	58,233	88,831	775,507