

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2021**

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u> <u>PERCENT</u>	<u>REDEMPTION</u> <u>DATE</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>JUNE 2021</u> <u>DELIVERY DAYS</u>
GB00B24FF097	4.75%	07/12/2030	1.0588862	13.049451 12.978142	-91.346154 -90.846994	1234--7 8901--45678--12345--890
GB00BL68HH02	0.375%	22/10/2030	0.7185232	1.024590	39.959016	1234--78901--45678--12345--890
GB0004893086	4.25%	07/06/2032	1.0221061	11.675824 11.612022	-81.730769 -81.284153	1234--7 8901--45678--12345--890
GB00BMGR2809	0.25%	31/07/2031	0.6892799	0.690608	82.872928	1234--78901--45678--12345--890

Key: *International Securities Identification Number
Price Factor: price factor expressed as a fraction of par.
Daily Accrued: accrued interest per day on £100,000 face value.
Initial Accrued: accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.
Delivery Days: - = non business day.

Invoicing Amount: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

Gilts issued subsequent to publication of the Initial list and until ten business days prior to the First Notice Day that meet the contract standard will potentially be included in the final List of Deliverable Gilts.