

LIST OF DELIVERABLE GILTS

LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: MARCH 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>MARCH 2021</u> <u>DELIVERY DAYS</u>
GB00B24FF097	4.75%	07/12/2030	1.0601009	13.049451	1083.104396	12345--89012--56789--23456--901
GB00BMGR2809	0.25%	31/07/2031	0.6830038	0.690608	19.337017	12345--89012--56789--23456--901
GB00BL68HH02	0.375%	22/10/2030	0.7123144	1.030220	132.898352	12345--89012--56789--23456--901
GB0004893086	4.25%	07/06/2032	1.0224491	11.675824	969.093407	12345--89012--56789--23456--901

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.