

LIST OF DELIVERABLE GILTS**MEDIUM 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>
GB00BL68HJ26	0.125%	30/01/2026	0.8285743	0.345304	10.013812	12345--89012--56789--23456--901
GB00BK5CVX03	0.625%	07/06/2025	0.8687369	1.717033	142.513736	12345--89012--56789--23456--901
GB00BYZW3G56	1.50%	22/07/2026	0.8797463	4.143646	153.314917	12345--89012--56789--23456--901
GB00BTHH2R79	2.00%	07/09/2025	0.9181065	5.524862	-38.674033	12345-
				5.434783	-38.043478	-89012--56789--23456--901
GB0030880693	5.00%	07/03/2025	1.0367759	13.812155	-96.685083	12345-
				13.586957	-95.108696	-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.