

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>SEPTEMBER 2021</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00BL68HJ26	0.125%	30/01/2026	0.8447398	0.339674	10.869565	123--67890--34567--01234--7890
GB00BYZW3G56	1.50%	22/07/2026	0.8899722	4.076087	163.043478	123--67890--34567--01234--7890
GB00BNNGP668	0.375%	22/10/2026	0.8322603	1.024590	81.777108	123--67890--34567--01234--7890
GB00BTHH2R79	2.00%	07/09/2025	0.9264730	5.434783	-38.043478	123--67
				5.524862	-38.674033	890--34567--01234--7890
GB00BDRHNP05	1.25%	22/07/2027	0.8569756	3.396739	135.869565	123--67890--34567--01234--7890

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.