

LIST OF DELIVERABLE GILTS**ULTRA 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>
GB00BMBL1F74	0.625%	22/10/2050	0.4196858	1.707650	66.598361	1234--78901--45678--12345--890
GB00BD0XH204	1.75%	22/07/2057	0.5719096	4.834254	623.618785	1234--78901--45678--12345--890
GB00B39R3707	4.25%	07/12/2049	1.0423055	11.675824 11.612022	-81.730769 -81.284153	1234--7 8901--45678--12345--890
GB00BJLR0J16	1.625%	22/10/2054	0.5644601	4.439891	173.155738	1234--78901--45678--12345--890
GB00B06YGN05	4.25%	07/12/2055	1.0465783	11.675824 11.612022	-81.730769 -81.284153	1234--7 8901--45678--12345--890
GB00B6RNH572	3.75%	22/07/2052	0.9556697	10.359116	1336.325967	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.