

LIST OF DELIVERABLE GILTS**MEDIUM 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>
GB00BL68HJ26	0.125%	30/01/2026	0.8366397	0.345304	41.781768	1234--78901--45678--12345--890
GB00BK5CVX03	0.625%	07/06/2025	0.8759136	1.717033 1.707650	-12.019231 -11.953552	1234--7 8901--45678--12345--890
GB00BNNGP668	0.375%	22/10/2026	0.8244234	1.024590	40.210843	1234--78901--45678--12345--890
GB00BYZW3G56	1.50%	22/07/2026	0.8848498	4.143646	534.530387	1234--78901--45678--12345--890
GB00BDRHNP05	1.25%	22/07/2027	0.8515602	3.453039	445.441989	1234--78901--45678--12345--890
GB00BTHH2R79	2.00%	07/09/2025	0.9222433	5.434783	461.956522	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.