

LIST OF DELIVERABLE GILTS**MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 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>SEPTEMBER 2021</u> <u>DELIVERY DAYS</u>
GB00BTHH2R79	2.00%	07/09/2025	0.9264730	5.434783 5.524862	-38.043478 -38.674033	123--67 890--34567--01234--7890
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	0.8330925	1.024590	185.732300	123--67890--34567--01234--7890
GB00BDRHNP05	1.25%	22/07/2027	0.8569756	3.396739	135.869565	123--67890--34567--01234--7890

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.