

LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2021**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 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>
GB00BMGR2791	0.125%	31/01/2024	0.9268688	0.345304	41.436464	1234--78901--45678--12345--890
GB00BL68HG94	0.125%	31/01/2023	0.9536240	0.345304	41.436464	1234--78901--45678--12345--890
GB00BFWFPL34	1.00%	22/04/2024	0.9450092	2.732240	106.557377	1234--78901--45678--12345--890
GB00BF0HZ991	0.75%	22/07/2023	0.9536743	2.071823	267.265193	1234--78901--45678--12345--890
GB00B7Z53659	2.25%	07/09/2023	0.9836648	6.114130	519.701087	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.