

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 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	0.9201955	0.345304	9.668508	12345--89012--56789--23456--901
GB00B7L9SL19	1.75%	07/09/2022	0.9816044	4.834254	-33.839779	12345-
				4.755435	-33.288043	-89012--56789--23456--901
GB00BL68HG94	0.125%	31/01/2023	0.9467491	0.345304	9.668508	12345--89012--56789--23456--901
GB00BF0HZ991	0.75%	22/07/2023	0.9483702	2.071823	76.657459	12345--89012--56789--23456--901
GB00BFWFPL34	1.00%	22/04/2024	0.9404325	2.747253	354.395604	12345--89012--56789--23456--901
GB00B7Z53659	2.25%	07/09/2023	0.9819534	6.215470	-43.508287	12345-
				6.114130	-42.798913	-89012--56789--23456--901

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.