

LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (3% 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>
GB00BF0HZ991	0.75%	22/07/2023	0.9589816	2.038043	81.521739	123--67890--34567--01234--7890
GB00B7Z53659	2.25%	07/09/2023	0.9854345	6.114130	-42.798913	123--67
				6.215470	-43.508287	890--34567--01234--7890
GB00BMGR2791	0.125%	31/01/2024	0.9335552	0.339674	10.529891	123--67890--34567--01234--7890
GB00BFWFPL34	1.00%	22/04/2024	0.9496036	2.732240	357.923497	123--67890--34567--01234--7890
GB00BHFH458	2.75%	07/09/2024	0.9928450	7.472826	-52.309783	123--67
				7.596685	-53.176796	890--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.