

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: Dec-22**

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	Dec-22 DELIVERY DAYS
GB0004893086	4.250%	07/06/2032	1.0196330	11.612022 11.675824	-81.284153 -81.730769	12--567 89--23456--90123----890
GB00B52WS153	4.500%	07/09/2034	1.0465032	12.430939	1044.198895	12--56789--23456--90123----890
GB00BMGR2916	0.625%	31/07/2035	0.6671695	1.698370	207.201087	12--56789--23456--90123----890
GB00BM8Z2T38	1.000%	31/01/2032	0.7716724	2.717391	331.521739	12--56789--23456--90123----890
GB00BM8Z2S21	0.875%	31/07/2033	0.7308174	2.377717	290.081522	12--56789--23456--90123----890

Key: *International Securities Identification Number
Price Factor: price factor expressed as a fraction of par.
Daily Accrued: accrued interest per day on £100000 face value.
Initial Accrued: accrued interest on £100000 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.