

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

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	JUN-22 DELIVERY DAYS
GB00BMGR2809	0.25 %	31/07/2031	0.7146019	0.690608	82.872928	1----67890--34567--01234--7890
GB00BM8Z2T38	1.00 %	31/01/2032	0.7614436	2.762431	331.491713	1----67890--34567--01234--7890
GB0004893086	4.25 %	07/06/2032	1.0204739	11.675824 11.612022	-81.730769 -81.284153	1----67 890--34567--01234--7890
GB00BM8Z2S21	0.875 %	31/07/2033	0.7207770	2.417127	290.055249	1----67890--34567--01234--7890
GB00B52WS153	4.50 %	07/09/2034	1.0480447	12.228261	1039.402174	1----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 £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.