

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

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	MAR-22 DELIVERY DAYS
GB00B24FF097	4.75 %	07/12/2030	1.0549563	13.049451	1083.104396	1234--78901--45678--12345--8901
GB00BMGR2809	0.25 %	31/07/2031	0.7080722	0.690608	19.337017	1234--78901--45678--12345--8901
GB00BM8Z2T38	1.00 %	31/01/2032	0.7563258	2.762431	77.348066	1234--78901--45678--12345--8901
GB0004893086	4.25 %	07/06/2032	1.0208331	11.675824	969.093407	1234--78901--45678--12345--8901
GB00BM8Z2S21	0.875 %	31/07/2033	0.7157529	2.417127	67.679558	1234--78901--45678--12345--8901
GB00B52WS153	4.50 %	07/09/2034	1.0488662	12.430939	-87.016575	1234--7
				12.228261	-85.597826	8901--45678--12345--8901

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.