

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (4 % COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH:** DEC-21

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	DEC-21 DELIVERY DAYS
GB00BL68HH02	0.375 %	22/10/2030	0.7310338	1.030220	40.178571	123--67890--34567--01234----901
GB00B24FF097	4.75 %	07/12/2030	1.0563133	12.978142 13.049451	-90.846995 -91.346154	123--67 890--34567--01234----901
GB00BMGR2809	0.25 %	31/07/2031	0.7018152	0.679348	82.880435	123--67890--34567--01234----901
GB0004893086	4.25 %	07/06/2032	1.0212979	11.612022 11.675824	-81.284153 -81.730769	123--67 890--34567--01234----901
GB00BM8Z2S21	0.875 %	31/07/2033	0.7109411	2.377717	164.062500	123--67890--34567--01234----901
GB00B52WS153	4.50 %	07/09/2034	1.0495492	12.430939	1044.198895	123--67890--34567--01234----901

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.