

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

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	SEP-22 DELIVERY DAYS
GB00BMGR2809	0.25 %	31/07/2031	0.7211621	0.679348	21.059783	12--56789--23456--90123--67890
GB00BM8Z2T38	1.00 %	31/01/2032	0.7665920	2.717391	84.239130	12--56789--23456--90123--67890
GB0004893086	4.25 %	07/06/2032	1.0199936	11.612022	987.021858	12--56789--23456--90123--67890
GB00BM8Z2S21	0.875 %	31/07/2033	0.7258302	2.377717	73.709239	12--56789--23456--90123--67890
GB00B52WS153	4.50 %	07/09/2034	1.0473425	12.228261 12.430939	-85.597826 -87.016575	12--567 89--23456--90123--67890
GB00BMGR2916	0.625 %	31/07/2035	0.6621925	1.698370	52.649457	12--56789--23456--90123--67890

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.