

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

<b>GILT ISIN* CODE</b>	<b>COUPON PERCENT</b>	<b>REDEMPTION DATE</b>	<b>PRICE FACTOR</b>	<b>DAILY ACCRUED</b>	<b>INITIAL ACCRUED</b>	<b>JUN-22 DELIVERY DAYS</b>
GB00BYZW3G56	1.50 %	22/07/2026	0.9054483	4.143646	534.530387	1----67890--34567--01234--7890
GB00BNNGP668	0.375 %	22/10/2026	0.8553457	1.024590	39.959016	1----67890--34567--01234--7890
GB00BDRHNP05	1.25 %	22/07/2027	0.8733388	3.453039	445.441989	1----67890--34567--01234--7890
GB00B16NNR78	4.25 %	07/12/2027	1.0122735	11.675824	-81.730769	1----67
				11.612022	-81.284153	890--34567--01234--7890
GB00BMBL1G81	0.125 %	31/01/2028	0.8052807	0.345304	41.436464	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.