

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

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	Dec-22 DELIVERY DAYS
GB00BFX0ZL78	1.625%	22/10/2028	0.8764461	4.464286	174.107143	12--56789--23456--90123----890
GB00BMBL1G81	0.125%	31/01/2028	0.8207608	0.339674	41.440217	12--56789--23456--90123----890
GB00B16NNR78	4.250%	07/12/2027	1.0112686	11.612022	-81.284153	12--567
				11.675824	-81.730769	89--23456--90123----890
GB00BDRHNP05	1.250%	22/07/2027	0.8845462	3.396739	444.972826	12--56789--23456--90123----890
GB0002404191	6.000%	07/12/2028	1.1060193	16.393443	-114.754098	12--567
				16.483517	-115.384615	89--23456--90123----890
GB00BL6C7720	4.125%	29/01/2027	1.0047566	11.209239	538.043478	12--56789--23456--90123----890
GB00BLPK7227	0.500%	31/01/2029	0.8104115	1.358696	165.760870	12--56789--23456--90123----890

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.