

LIST OF DELIVERABLE GILTS**MEDIUM 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
GB00BNNGP668	0.375 %	22/10/2026	0.8629650	1.024590	134.221311	12--56789--23456--90123--67890
GB00BDRHNP05	1.25 %	22/07/2027	0.8789729	3.396739	135.869565	12--56789--23456--90123--67890
GB00B16NNR78	4.25 %	07/12/2027	1.0117112	11.612022	987.021858	12--56789--23456--90123--67890
GB00BMBL1G81	0.125 %	31/01/2028	0.8130668	0.339674	10.529891	12--56789--23456--90123--67890
GB00BFXOZL78	1.625 %	22/10/2028	0.8718250	4.439891	581.625683	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.