

LIST OF DELIVERABLE GILTS
ULTRALONG GILT CONTRACT (4 % COUPON) - PRICE FACTORS AND ACCRUED INTEREST
DELIVERY MONTH: JUN-23

GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	JUN-23
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BLH38158	1.25 %	31/07/2051	0.5378127	3.453039	414.364641	12--56789--23456--90123--67890
GB00B6RNH572	3.75 %	22/07/2052	0.9571706	10.359116	1336.325967	12--56789--23456--90123--67890
GB00BM8Z2V59	1.50 %	31/07/2053	0.5642261	4.143646	497.237569	12--56789--23456--90123--67890
GB00BJLR0J16	1.625 %	22/10/2054	0.5775029	4.439891	173.155738	12--56789--23456--90123--67890
GB00B06YGN05	4.25 %	07/12/2055	1.0452652	11.675824	-81.730769	12--567
				11.612022	-81.284153	89--23456--90123--67890
GB00BD0XH204	1.75 %	22/07/2057	0.5829907	4.834254	623.618785	12--56789--23456--90123--67890
GB00B54QLM75	4.00 %	22/01/2060	0.9999599	11.049724	1425.414365	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.