

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

<b>GILT ISIN* CODE</b>	<b>COUPON PERCENT</b>	<b>REDEMPTION DATE</b>	<b>FACTOR</b>	<b>DAILY ACCRUED</b>	<b>INITIAL ACCRUED</b>	<b>MAR-22 DELIVERY DAYS</b>
GB00BMBL1F74	0.625 %	22/10/2050	0.4276043	1.717033	221.497253	1234--78901--45678--12345--8901
GB00BLH38158	1.25%	31/07/2051	0.5268995	3.453039	96.685083	1234--78901--45678--12345--8901
GB00B6RNH572	3.75 %	22/07/2052	0.9562225	10.359116	383.287293	1234--78901--45678--12345--8901
GB00BM8Z2V59	1.50 %	31/07/2053	0.5550624	4.143646	116.022099	1234--78901--45678--12345--8901
GB00BJLR0J16	1.625 %	22/10/2054	0.5692139	4.464286	575.892857	1234--78901--45678--12345--8901
GB00B06YGN05	4.25 %	07/12/2055	1.0460404	11.675824	969.093407	1234--78901--45678--12345--8901
GB00BD0XH204	1.75 %	22/07/2057	0.5759430	4.834254	178.867403	1234--78901--45678--12345--8901

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.