

**LIST OF DELIVERABLE GILTS****ULTRALONG GILT CONTRACT ( 4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: Dec-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>Dec-22 DELIVERY DAYS</b>
GB00BD0XH204	1.750%	22/07/2057	0.5801352	4.755435	622.961957	12--56789--23456--90123----890
GB00B06YGN05	4.250%	07/12/2055	1.0456032	11.612022 11.675824	-81.284153 -81.730769	12--567 89--23456--90123----890
GB00BJLROJ16	1.625%	22/10/2054	0.5741486	4.464286	174.107143	12--56789--23456--90123----890
GB00B6RNH572	3.750%	22/07/2052	0.9567837	10.190217	1334.918478	12--56789--23456--90123----890
GB00BM8Z2V59	1.500%	31/07/2053	0.5605153	4.076087	497.282609	12--56789--23456--90123----890
GB00BLH38158	1.250%	31/07/2051	0.5333944	3.396739	414.402174	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.