

LIST OF DELIVERABLE GILTS**ULTRALONG GILT CONTRACT (4 % COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH:** DEC-21

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	DEC-21 DELIVERY DAYS
GB00B39R3707	4.25 %	07/12/2049	1.0419013	11.612022 11.675824	-81.284153 -81.730769	123--67 890--34567--01234----901
GB00BMBL1F74	0.625 %	22/10/2050	0.4249610	1.717033	66.964286	123--67890--34567--01234----901
GB00BLH38158	1.25 %	31/07/2051	0.5248163	3.396739	414.402174	123--67890--34567--01234----901
GB00B6RNH572	3.75 %	22/07/2052	0.9560335	10.190217	1334.918478	123--67890--34567--01234----901
GB00BM8Z2V59	1.50 %	31/07/2053	0.5533331	4.076087	158.967391	123--67890--34567--01234----901
GB00BJLR0J16	1.625 %	22/10/2054	0.5676284	4.464286	174.107143	123--67890--34567--01234----901
GB00B06YGN05	4.25 %	07/12/2055	1.0462596	11.612022 11.675824	-81.284153 -81.730769	123--67 890--34567--01234----901
GB00BD0XH204	1.75 %	22/07/2057	0.5745958	4.755435	622.961957	123--67890--34567--01234----901

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.