

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

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	JUN-22 DELIVERY DAYS
GB00BMBL1F74	0.625 %	22/10/2050	0.4303288	1.707650	66.598361	1----67890--34567--01234--7890
GB00BLH38158	1.25 %	31/07/2051	0.5290630	3.453039	414.364641	1----67890--34567--01234--7890
GB00B6RNH572	3.75 %	22/07/2052	0.9564053	10.359116	1336.325967	1----67890--34567--01234--7890
GB00BM8Z2V59	1.50 %	31/07/2053	0.5568776	4.143646	497.237569	1----67890--34567--01234--7890
GB00BJLR0J16	1.625 %	22/10/2054	0.5708524	4.439891	173.155738	1----67890--34567--01234--7890
GB00B06YGN05	4.25 %	07/12/2055	1.0459348	11.675824	-81.730769	1----67
				11.612022	-81.284153	890--34567--01234--7890
GB00BD0XH204	1.75 %	22/07/2057	0.5773404	4.834254	623.618785	1----67890--34567--01234--7890

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.