

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

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	SEP-22 DELIVERY DAYS
GB00BMBL1F74	0.625 %	22/10/2050	0.4330701	1.707650	223.702186	12--56789--23456--90123--67890
GB00BLH38158	1.25 %	31/07/2051	0.5312463	3.396739	105.298913	12--56789--23456--90123--67890
GB00B6RNH572	3.75 %	22/07/2052	0.9566010	10.190217	407.608696	12--56789--23456--90123--67890
GB00BM8Z2V59	1.50 %	31/07/2053	0.5587130	4.076087	126.358696	12--56789--23456--90123--67890
GB00BJLR0J16	1.625 %	22/10/2054	0.5724969	4.439891	581.625683	12--56789--23456--90123--67890
GB00B06YGN05	4.25 %	07/12/2055	1.0457093	11.612022	987.021858	12--56789--23456--90123--67890
GB00BD0XH204	1.75 %	22/07/2057	0.5787475	4.755435	190.217391	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.