

**LIST OF DELIVERABLE GILTS**  
**LONG GILT CONTRACT ( 4 % COUPON) - PRICE FACTORS AND ACCRUED INTEREST**  
**DELIVERY MONTH: JUN-23**

<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>JUN-23</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB0004893086	4.25 %	07/06/2032	1.0187757	11.675824	-81.730769	12--567
				11.612022	-81.284153	89--23456--90123--67890
GB00BM8Z2S21	0.875 %	31/07/2033	0.7410593	2.417127	290.055249	12--56789--23456--90123--67890
GB00B52WS153	4.50 %	07/09/2034	1.0449380	12.228261	1039.402174	12--56789--23456--90123--67890
GB00BMGR2916	0.625 %	31/07/2035	0.6773884	1.726519	207.182320	12--56789--23456--90123--67890
GB0032452392	4.25 %	07/03/2036	1.0247516	11.548913	981.657609	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.