

LIST OF DELIVERABLE BONDS**LONG GILT CONTRACT (4% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: December 2023**

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	December 2023 DELIVERY DAYS
GB00BMV7TC88	3.250%	31/01/2033	0.9428852	8.831522	1077.445652	1--45678--12345--89012----789
GB00B52WS153	4.500%	07/09/2034	1.0433384	12.362637	1038.461538	1--45678--12345--89012----789
GB0032452392	4.250%	07/03/2036	1.0239980	11.675824	980.769231	1--45678--12345--89012----789
GB00BM8Z2S21	0.875%	31/07/2033	0.7515053	2.377717	290.081522	1--45678--12345--89012----789
GB00BPJJKN53	4.625%	31/01/2034	1.0517955	12.567935	615.828804	1--45678--12345--89012----789
GB00BMGR2916	0.625%	31/07/2035	0.6878110	1.698370	207.201087	1--45678--12345--89012----789

Key:

*International Securities Identification Number

Price Factor:

price factor expressed as a fraction of par.

Daily Accrued:

accrued interest per day on GBP100000 face value.

Initial Accrued:

accrued interest on GBP100000 face value as of the last day of the month prior to the delivery month.

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.