

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

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	MARCH 2023 DELIVERY DAYS
GB00BM8Z2T38	1.000%	31/1/2032	0.7767816	2.762431	77.348066	123--67890--34567--01234--78901
GB0004893086	4.250%	7/6/2032	1.0191519	11.675824	969.093407	123--67890--34567--01234--78901
GB00B52WS153	4.500%	7/9/2034	1.0457901	12.430939	-87.016575	123--67
				12.228261	-85.597826	890--34567--01234--78901
GB00BMGR2916	0.625%	31/7/2035	0.6721719	1.726519	48.342541	123--67890--34567--01234--78901
GB00BM8Z2S21	0.875%	31/7/2033	0.7358321	2.417127	67.679558	123--67890--34567--01234--78901
GB00BMV7TC88	3.250%	31/1/2033	0.9390324	8.963335	428.011650	123--67890--34567--01234--78901

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.