

**LIST OF DELIVERABLE BONDS**

**LONG GILT CONTRACT (4% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

<b>DELIVERY MONTH:</b>	<b>September 2023</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>September 2023</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB00BM8Z2S21	0.875%	31/07/2033	0.7463164	2.377717	73.709239	1--45678--12345--89012--56789
GB0004893086	4.250%	07/06/2032	1.0182785	11.612022	987.021858	1--45678--12345--89012--56789
GB00BMGR2916	0.625%	31/07/2035	0.6826328	1.698370	52.649457	1--45678--12345--89012--56789
GB00BMV7TC88	3.250%	31/01/2033	0.9416267	8.831522	273.777174	1--45678--12345--89012--56789
GB00B52WS153	4.500%	07/09/2034	1.0442048	12.228261	-85.597826	1--4567
				12.362637	-86.538462	8--12345--89012--56789
GB0032452392	4.250%	07/03/2036	1.0244360	11.548913	-80.842391	1--4567
				11.675824	-81.730769	8--12345--89012--56789

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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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.