

**LIST OF DELIVERABLE BONDS**

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

**DELIVERY MONTH: Jun-23**

<b>GILT ISIN* CODE</b>	<b>COUPON PERCENT</b>	<b>REDEMPTION DATE</b>	<b>PRICE FACTOR</b>	<b>DAILY ACCRUED</b>	<b>INITIAL ACCRUED</b>	<b>Jun-23 DELIVERY DAYS</b>
GB00BLPK7227	0.500%	31/01/2029	0.8241202	1.381215	165.745856	12--56789--23456--90123--67890
GB00BMBL1G81	0.125%	31/01/2028	0.8365516	0.345304	41.436464	12--56789--23456--90123--67890
GB0002404191	6.000%	07/12/2028	1.0981410	16.483516	-115.384615	12--567
				16.393443	-114.754098	89--23456--90123--67890
GB00BDRHNP05	1.250%	22/07/2027	0.8959972	3.453039	445.441989	12--56789--23456--90123--67890
GB00B16NNR78	4.250%	07/12/2027	1.0102441	11.675824	-81.730769	12--567
				11.612022	-81.284153	89--23456--90123--67890
GB00BFX0ZL78	1.625%	22/10/2028	0.8858389	4.439891	173.155738	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 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.