

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	December 2023					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	December 2023
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00B16NNR78	4.250%	07/12/2027	1.0091986	11.612022	-81.284153	1--4567
				11.612022	-81.284153	8--12345--89012----789
GB00BLPK7227	0.500%	31/01/2029	0.8381023	1.358696	165.760870	1--45678--12345--89012----789
GB00BMF9LG83	4.500%	07/06/2028	1.0204810	12.295082	-86.065574	1--4567
				11.354475	-79.481322	8--12345--89012----789
GB0002404191	6.000%	07/12/2028	1.0901021	16.393443	-114.754098	1--4567
				16.393443	-114.754098	8--12345--89012----789
GB00BMBL1G81	0.125%	31/01/2028	0.8526571	0.339674	41.440217	1--45678--12345--89012----789
GB00BJMHB534	0.875%	22/10/2029	0.8374251	2.390710	93.237705	1--45678--12345--89012----789
GB00BFXOZL78	1.625%	22/10/2028	0.8954310	4.439891	173.155738	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 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.