

LIST OF DELIVERABLE BONDS**MEDIUM 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
GB00B16NNR78	4.250%	7/12/2027	1.0107052	11.675824	969.093407	123--67890--34567--01234--78901
GB00BMBL1G81	0.125%	31/1/2028	0.8284870	0.345304	9.668508	123--67890--34567--01234--78901
GB00BDRHNP05	1.250%	22/7/2027	0.8901556	3.453039	127.762431	123--67890--34567--01234--78901
GB00BLPK7227	0.500%	31/1/2029	0.8171207	1.381215	38.674033	123--67890--34567--01234--78901
GB00BFX0ZL78	1.625%	22/10/2028	0.8810705	4.464286	575.892857	123--67890--34567--01234--78901
GB0002404191	6.000%	7/12/2028	1.1020598	16.483516	1368.131868	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.