

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

<b>DELIVERY MONTH:</b>	<b>March 2024</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>March 2024</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB00BFX0ZL78	1.625%	22/10/2028	0.9002693	4.439891	577.185792	1--45678--12345--89012--5678
GB00BLPK7227	0.500%	31/01/2029	0.8451482	1.373626	39.835165	1--45678--12345--89012--5678
GB00BMF9LG83	4.500%	07/06/2028	1.0193837	12.295082	1032.786885	1--45678--12345--89012--5678
GB00BJMHB534	0.875%	22/10/2029	0.8435460	2.390710	310.792350	1--45678--12345--89012--5678
GB0002404191	6.000%	07/12/2028	1.0859618	16.393443	1377.049180	1--45678--12345--89012--5678

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.