

LIST OF DELIVERABLE BONDS**ULTRALONG 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
GB00BJLR0J16	1.625%	22/10/2054	0.5757983	4.464286	575.892857	123--67890--34567--01234--78901
GB00B6RNH572	3.750%	22/7/2052	0.9569801	10.359116	383.287293	123--67890--34567--01234--78901
GB00B06YGN05	4.250%	7/12/2055	1.0453775	11.675824	969.093407	123--67890--34567--01234--78901
GB00BM8Z2V59	1.500%	31/7/2053	0.5623373	4.143646	116.022099	123--67890--34567--01234--78901
GB00BD0XH204	1.750%	22/7/2057	0.5815366	4.834254	178.867403	123--67890--34567--01234--78901
GB00BPCJD997	3.750%	22/10/2053	0.9560873	10.302198	350.274725	123--67890--34567--01234--78901
GB00B54QLM75	4.000%	22/1/2060	0.9999672	11.049724	408.839779	123--67890--34567--01234--78901
GB00BLH38158	1.250%	31/7/2051	0.5355615	3.453039	96.685083	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.