

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH: Jun-23

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	Jun-23 DELIVERY DAYS
GB00BMV7TC88	3.250%	31/01/2033	0.9403164	8.963335	1253.978501	12--56789--23456--90123--67890
GB00BM8Z2S21	0.875%	31/07/2033	0.7410593	2.417127	290.055249	12--56789--23456--90123--67890
GB00BMGR2916	0.625%	31/07/2035	0.6773884	1.726519	207.182320	12--56789--23456--90123--67890
GB0032452392	4.250%	07/03/2036	1.0247516	11.548913	981.657609	12--56789--23456--90123--67890
GB0004893086	4.250%	07/06/2032	1.0187757	11.675824	-81.730769	12--567
				11.612022	-81.284153	89--23456--90123--67890
GB00B52WS153	4.500%	07/09/2034	1.0449380	12.228261	1039.402174	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$
 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.