

LIST OF DELIVERABLE GILTS
MEDIUM GILT CONTRACT (4 % COUPON) - PRICE FACTORS AND ACCRUED INTEREST
DELIVERY MONTH: MAR-23

GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	MAR-23
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BDRHNP05	1.25 %	22/07/2027	0.8901556	3.453039	127.762431	123--67890--34567--01234--78901
GB00B16NNR78	4.25 %	07/12/2027	1.0107052	11.675824	969.093407	123--67890--34567--01234--78901
GB00BMBL1G81	0.125 %	31/01/2028	0.8284870	0.345304	9.668508	123--67890--34567--01234--78901
GB00BFX0ZL78	1.625 %	22/10/2028	0.8810705	4.464286	575.892857	123--67890--34567--01234--78901
GB0002404191	6.00 %	07/12/2028	1.1020598	16.483516	1368.131868	123--67890--34567--01234--78901
GB00BLPK7227	0.50 %	31/01/2029	0.8171207	1.381215	38.674033	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 £100000 face value.
Initial Accrued: accrued interest on £100000 face value as of the last day of the month prior to the delivery month.
Delivery Days: - = non business day.

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.