

**LIST OF DELIVERABLE BONDS****MEDIUM GILT CONTRACT (4% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: September 2023**

<b>GILT ISIN* CODE</b>	<b>COUPON PERCENT</b>	<b>REDEMPTION DATE</b>	<b>PRICE FACTOR</b>	<b>DAILY ACCRUED</b>	<b>INITIAL ACCRUED</b>	<b>September 2023 DELIVERY DAYS</b>
GB00BFX0ZL78	1.625%	22/10/2028	0.8906349	4.439891	581.625683	1--45678--12345--89012--56789
GB00BLPK7227	0.500%	31/01/2029	0.8311544	1.358696	42.119565	1--45678--12345--89012--56789
GB0002404191	6.000%	07/12/2028	1.0940347	16.393443	1393.442623	1--45678--12345--89012--56789
GB00BJMHB534	0.875%	22/10/2029	0.8313613	2.390710	313.183060	1--45678--12345--89012--56789
GB00BMBL1G81	0.125%	31/01/2028	0.8446523	0.339674	10.529891	1--45678--12345--89012--56789
GB00B16NNR78	4.250%	07/12/2027	1.0096614	11.612022	987.021858	1--45678--12345--89012--56789
GB00BMF9LG83	4.500%	07/06/2028	1.0214602	12.295082	872.950820	1--45678--12345--89012--56789

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.