

**LIST OF DELIVERABLE BONDS**

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

<b>DELIVERY MONTH:</b>	<b>December 2023</b>					
<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>December 2023 DELIVERY DAYS</b>
GB00BM8Z2V59	1.500%	31/07/2053	0.5680108	4.076087	497.282609	1--45678--12345--89012----789
GB00B06YGN05	4.250%	07/12/2055	1.0449203	11.612022	-81.284153	1--4567
				11.612022	-81.284153	8--12345--89012----789
GB00B6RNH572	3.750%	22/07/2052	0.9575643	10.190217	1334.918478	1--45678--12345--89012----789
GB00BJLROJ16	1.625%	22/10/2054	0.5809282	4.439891	173.155738	1--45678--12345--89012----789
GB00BPCJD997	3.750%	22/10/2053	0.9565999	10.245902	399.590164	1--45678--12345--89012----789
GB00BD0XH204	1.750%	22/07/2057	0.5858983	4.755435	622.961957	1--45678--12345--89012----789
GB00B54QLM75	4.000%	22/01/2060	0.9999598	10.869565	1423.913043	1--45678--12345--89012----789

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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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.