

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH: September 2023

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	September 2023 DELIVERY DAYS
GB00BPCJD997	3.750%	22/10/2053	0.9564067	10.245902	1342.213115	1--45678--12345--89012--56789
GB00BJLR0J16	1.625%	22/10/2054	0.5792139	4.439891	581.625683	1--45678--12345--89012--56789
GB00BM8Z2V59	1.500%	31/07/2053	0.5661354	4.076087	126.358696	1--45678--12345--89012--56789
GB00B54QLM75	4.000%	22/01/2060	0.9999658	10.869565	434.782609	1--45678--12345--89012--56789
GB00B6RNH572	3.750%	22/07/2052	0.9573740	10.190217	407.608696	1--45678--12345--89012--56789
GB00BD0XH204	1.750%	22/07/2057	0.5844545	4.755435	190.217391	1--45678--12345--89012--56789
GB00B06YGN05	4.250%	07/12/2055	1.0450331	11.612022	987.021858	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 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.