

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	December 2024					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	December 2024
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BQC82C90	4.250%	31/07/2034	1.0197947	11.575603	1981.082776	23456--90123--67890--34--7--01
GB00BPJJKN53	4.625%	31/01/2034	1.0475152	12.567935	1533.288043	23456--90123--67890--34--7--01
GB00B52WS153	4.500%	07/09/2034	1.0400372	12.430939	1044.198895	23456--90123--67890--34--7--01
GB00BMGR2916	0.625%	31/07/2035	0.7092863	1.698370	207.201087	23456--90123--67890--34--7--01
GB0032452392	4.250%	07/03/2036	1.0224426	11.740331	986.187845	23456--90123--67890--34--7--01
GB00BZB26Y51	1.750%	07/09/2037	0.7767573	4.834254	406.077348	23456--90123--67890--34--7--01

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.