LIST OF DELIVERABLE BONDS
LONG GILT CONTRACT (4% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH:	**September 2024**					
GILT ISIN* CODE	**COUPON PERCENT**	**REDEMPTION DATE**	**PRICE FACTOR**	**DAILY ACCRUED**	**INITIAL ACCRUED**	**September 2024 DELIVERY DAYS**
GB0032452392	4.250%	07/03/2036	1.0228979	11.548913	-80.842391	23456
				11.740331	-82.182320	90123--67890--34567--0
GB00BMGR2916	0.625%	31/07/2035	0.7038988	1.698370	52.649457	23456--90123--67890--34567--0
GB00B52WS153	4.500%	07/09/2034	1.0409404	12.228261	-85.597826	23456
				12.430939	-87.016575	90123--67890--34567--0
GB00BQC82C90	4.250%	31/07/2034	1.0201712	11.575603	930.131689	23456--90123--67890--34567--0
GB00BM8Z2S21	0.875%	31/07/2033	0.7676304	2.377717	73.709239	23456--90123--67890--34567--0
GB00BPJJKN53	4.625%	31/01/2034	1.0485924	12.567935	389.605978	23456--90123--67890--34567--0

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 ist of Deliverable Gilts.