

LIST OF DELIVERABLE BONDS**MEDIUM 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
GB00BQC82B83	4.125%	22/07/2029	1.0052059	11.209239	1468.410326	23456--90123--67890--34--7--01
GB00BJMHB534	0.875%	22/10/2029	0.8624351	2.403846	93.750000	23456--90123--67890--34--7--01
GB00BL68HH02	0.375%	22/10/2030	0.8114355	1.030220	40.178571	23456--90123--67890--34--7--01
GB00BLPK7227	0.500%	31/01/2029	0.8669119	1.358696	165.760870	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.