

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	September 2024					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	September 2024
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BL68HH02	0.375%	22/10/2030	0.8043855	1.024590	134.221311	23456--90123--67890--34567--0
GB00BFX0ZL78	1.625%	22/10/2028	0.9102047	4.439891	581.625683	23456--90123--67890--34567--0
GB00BLPK7227	0.500%	31/01/2029	0.8596832	1.358696	42.119565	23456--90123--67890--34567--0
GB00BQC82B83	4.125%	22/07/2029	1.0054654	11.209239	448.369565	23456--90123--67890--34567--0
GB00BJMHB534	0.875%	22/10/2029	0.8561112	2.390710	313.183060	23456--90123--67890--34567--0
GB0002404191	6.000%	07/12/2028	1.0776367	16.393443	1393.442623	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.