

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

DELIVERY MONTH:	March 2025					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	March 2025
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BSQNRD01	4.375%	07/03/2030	1.0167607	11.935192	604.281768	34567--01234--78901--45678--1
GB00BJMHB534	0.875%	22/10/2029	0.8687680	2.403846	310.096154	34567--01234--78901--45678--1
GB00BL68HH02	0.375%	22/10/2030	0.8184974	1.030220	132.898352	34567--01234--78901--45678--1
GB00BQC82B83	4.125%	22/07/2029	1.0049587	11.395028	421.616022	34567--01234--78901--45678--1

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.