

LIST OF DELIVERABLE BONDS

ULTRALONG 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
GB00BD0XH204	1.750%	22/07/2057	0.5918943	4.755435	622.961957	23456--90123--67890--34--7--01
GB00BMBL1D50	0.500%	22/10/2061	0.3279908	1.373626	53.571429	23456--90123--67890--34--7--01
GB00BM8Z2V59	1.500%	31/07/2053	0.5758091	4.076087	497.282609	23456--90123--67890--34--7--01
GB00BPCJD997	3.750%	22/10/2053	0.9573731	10.302198	401.785714	23456--90123--67890--34--7--01
GB00BJLR0J16	1.625%	22/10/2054	0.5879900	4.464286	174.107143	23456--90123--67890--34--7--01
GB00BPSNBB36	4.375%	31/07/2054	1.0647479	11.888587	1450.407609	23456--90123--67890--34--7--01
GB00B06YGN05	4.250%	07/12/2055	1.0442098	11.612022	-81.284153	23456
				11.675824	-81.730769	90123--67890--34--7--01
GB00B54QLM75	4.000%	22/01/2060	0.9999598	10.869565	1423.913043	23456--90123--67890--34--7--01

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Invoicing Amount:

*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on GBP100000 face value.

accrued interest on GBP100000 face value as of the last day of the month prior to the delivery month.

(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 list of Deliverable Gilts.