

LIST OF DELIVERABLE BONDS

ULTRALONG 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
GB00BPSNBB36	4.375%	31/07/2054	1.0650470	11.888587	368.546196	23456--90123--67890--34567--0
GB00B54QLM75	4.000%	22/01/2060	0.9999658	10.869565	434.782609	23456--90123--67890--34567--0
GB00BM8Z2V59	1.500%	31/07/2053	0.5738577	4.076087	126.358696	23456--90123--67890--34567--0
GB00BD0XH204	1.750%	22/07/2057	0.5903921	4.755435	190.217391	23456--90123--67890--34567--0
GB00BJLR0J16	1.625%	22/10/2054	0.5862023	4.439891	581.625683	23456--90123--67890--34567--0
GB00BPCJD997	3.750%	22/10/2053	0.9571720	10.245902	1342.213115	23456--90123--67890--34567--0
GB00B06YGN05	4.250%	07/12/2055	1.0443296	11.612022	987.021858	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.