

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

DELIVERY MONTH:	June 2024					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	June 2024
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED**	DELIVERY DAYS
GB00BM8Z2S21	0.875%	31/07/2033	0.7621806	2.403846	290.865385	34567--01234--78901--45678
GB0032452392	4.250%	07/03/2036	1.0232287	11.548913	981.657609	34567--01234--78901--45678
GB00B52WS153	4.500%	07/09/2034	1.0417057	12.228261	1039.402174	34567--01234--78901--45678
GB00BPJKN53	4.625%	31/01/2034	1.0496425	12.706044	1537.431319	34567--01234--78901--45678
GB00BMGR2916	0.625%	31/07/2035	0.6984622	1.717033	207.760989	34567--01234--78901--45678

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.
****Initial Accrued field in the List of Deliverable UK Government Bonds (Gilts) updated by the Exchange on 31/05/2024**