

LIST OF DELIVERABLE BONDS

MEDIUM 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
GB00BMF9LG83	4.500%	07/06/2028	1.0183905	12.295082	-86.065574	34567
				12.295082	-86.065574	01234--78901--45678
GB00BLPK7227	0.500%	31/01/2029	0.8523912	1.373626	166.208791	34567--01234--78901--45678
GB0002404191	6.000%	07/12/2028	1.0819039	16.393443	-114.754098	34567
				16.393443	-114.754098	01234--78901--45678
GB00BQC82B83	4.125%	22/07/2029	1.0057774	11.332418	339.972527	34567--01234--78901--45678
GB00BFX0ZL78	1.625%	22/10/2028	0.9052149	4.439891	173.155738	34567--01234--78901--45678
GB00BJMHB534	0.875%	22/10/2029	0.8497987	2.390710	93.237705	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 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.
****Initial Accrued field in the List of Deliverable UK Government Bonds (Gilts) updated by the Exchange on 31/05/2024**