

LIST OF DELIVERABLE BONDS

MEDIUM 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
GB00BL68HH02	0.375%	22/10/2030	0.8114355	1.030220	40.178571	23456--90123--67890--34--7--01
GB00BQC82B83	4.125%	22/07/2029	1.0052059	11.209239	1468.410326	23456--90123--67890--34--7--01
GB0002404191	6.000%	07/12/2028	1.0735418	16.393443	-114.754098	23456
				16.483516	-115.384615	90123--67890--34--7--01
GB00B24FF097	4.750%	07/12/2030	1.0397614	12.978142	-90.846995	23456
				13.049451	-91.346154	90123--67890--34--7--01
GB00BLPK7227	0.500%	31/01/2029	0.8669119	1.358696	165.760870	23456--90123--67890--34--7--01
GB00BJMHB534	0.875%	22/10/2029	0.8624351	2.403846	93.750000	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.

$(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.