

LIST OF DELIVERABLE BONDS

ULTRALONG 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
GB00BPCJD997	3.750%	22/10/2053	0.9569825	10.245902	399.590164	34567--01234--78901--45678
GB00B06YGN05	4.250%	07/12/2055	1.0445686	11.612022	-81.284153	34567
				11.612022	-81.284153	01234--78901--45678
GB00B54QLM75	4.000%	22/01/2060	0.9999600	10.989011	1428.571429	34567--01234--78901--45678
GB00BJLR0J16	1.625%	22/10/2054	0.5844220	4.439891	173.155738	34567--01234--78901--45678
GB00BD0XH204	1.750%	22/07/2057	0.5888739	4.807692	625.000000	34567--01234--78901--45678
GB00BPSNBB36	4.375%	31/07/2054	1.0653093	12.014392	1537.547032	34567--01234--78901--45678
GB00BM8Z2V59	1.500%	31/07/2053	0.5718786	4.120879	498.626374	34567--01234--78901--45678
GB00B6RNH572	3.750%	22/07/2052	0.9579675	10.302198	1339.285714	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**