

LIST OF DELIVERABLE BONDS

LONG GILT CONTRACT (4% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH:	March 2024					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	March 2024
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BMV7TC88	3.250%	31/01/2033	0.9441870	8.928571	258.928571	1--45678--12345--89012--5678
GB00BPJKN53	4.625%	31/01/2034	1.0507230	12.706044	368.475275	1--45678--12345--89012--5678
GB00BMGR2916	0.625%	31/07/2035	0.6930642	1.717033	49.793956	1--45678--12345--89012--5678
GB00B52WS153	4.500%	07/09/2034	1.0425894	12.362637	-86.538462	1--4567
				12.228261	-85.597826	8--12345--89012--5678
GB00BM8Z2S21	0.875%	31/07/2033	0.7567714	2.403846	69.711538	1--45678--12345--89012--5678
GB0032452392	4.250%	07/03/2036	1.0236749	11.675824	-81.730769	1--4567
				11.548913	-80.842391	8--12345--89012--5678

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.