

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

<b>DELIVERY MONTH:</b>	<b>June 2024</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>June 2024</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB00BMF9LG83	4.500%	07/06/2028	1.0183905	12.295082	-61.475410	34567
				12.295082	-61.475410	01234--78901--45678
GB00BJMHB534	0.875%	22/10/2029	0.8497987	2.390710	98.019126	34567--01234--78901--45678
GB00BFX0ZL78	1.625%	22/10/2028	0.9052149	4.439891	182.035519	34567--01234--78901--45678
GB0002404191	6.000%	07/12/2028	1.0819039	16.393443	-81.967213	34567
				16.393443	-81.967213	01234--78901--45678
GB00BLPK7227	0.500%	31/01/2029	0.8523912	1.373626	168.956044	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.