

LIST OF DELIVERABLE BONDS**MEDIUM GILT CONTRACT (4% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: September 2024**

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	September 2024 DELIVERY DAYS
GB0002404191	6.000%	07/12/2028	1.0776367	16.393443	1409.836066	23456--90123--67890--34567--0
GB00BJMHB534	0.875%	22/10/2029	0.8561112	2.390710	315.573770	23456--90123--67890--34567--0
GB00BLPK7227	0.500%	31/01/2029	0.8596832	1.358696	43.478261	23456--90123--67890--34567--0
GB00BFX0ZL78	1.625%	22/10/2028	0.9102047	4.439891	586.065574	23456--90123--67890--34567--0
GB00BL68HH02	0.375%	22/10/2030	0.8043855	1.024590	135.245902	23456--90123--67890--34567--0

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.