

LIST OF DELIVERABLE BONDS

ULTRALONG 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
GB00BJLR0J16	1.625%	22/10/2054	0.5879900	4.464286	178.571429	23456--90123--67890--34--7--01
GB00BPCJD997	3.750%	22/10/2053	0.9573731	10.302198	412.087912	23456--90123--67890--34--7--01
GB00BM8Z2V59	1.500%	31/07/2053	0.5758091	4.076087	501.358696	23456--90123--67890--34--7--01
GB00BPSNBB36	4.375%	31/07/2054	1.0647479	11.888587	1462.296196	23456--90123--67890--34--7--01
GB00B54QLM75	4.000%	22/01/2060	0.9999598	10.869565	1434.782609	23456--90123--67890--34--7--01
GB00BMBL1D50	0.500%	22/10/2061	0.3279908	1.373626	54.945055	23456--90123--67890--34--7--01
GB00B06YGN05	4.250%	07/12/2055	1.0442098	11.612022	-69.672131	23456
				11.675824	-70.054945	90123--67890--34--7--01
GB00BD0XH204	1.750%	22/07/2057	0.5918943	4.755435	627.717391	23456--90123--67890--34--7--01

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.