

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

<b>DELIVERY MONTH:</b>	<b>September 2024</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>September 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>
GB00BJLR0J16	1.625%	22/10/2054	0.5862023	4.439891	586.065574	23456--90123--67890--34567--0
GB00BPCJD997	3.750%	22/10/2053	0.9571720	10.245902	1352.459016	23456--90123--67890--34567--0
GB00BM8Z2V59	1.500%	31/07/2053	0.5738577	4.076087	130.434783	23456--90123--67890--34567--0
GB00BPSNBB36	4.375%	31/07/2054	1.0650470	11.888587	380.434783	23456--90123--67890--34567--0
GB00B54QLM75	4.000%	22/01/2060	0.9999658	10.869565	445.652174	23456--90123--67890--34567--0
GB00B06YGN05	4.250%	07/12/2055	1.0443296	11.612022	998.633880	23456--90123--67890--34567--0
GB00BD0XH204	1.750%	22/07/2057	0.5903921	4.755435	194.972826	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.