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

DELIVERY MONTH: **December 2025**

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	December 2025 DELIVERY DAYS
GB00BMGR2916	0.625%	31/07/2035	0.7316293	1.698370	207.201087	12345--89012--56789--234----901
GB00BQC4R999	3.750%	29/01/2038	0.9760712	10.190217	1263.586957	12345--89012--56789--234----901
GB00B52WS153	4.500%	07/09/2034	1.0366069	12.430939	1044.198895	12345--89012--56789--234----901
GB00BT7J0027	4.500%	07/03/2035	1.0383390	12.430939	1044.198895	12345--89012--56789--234----901
GB0032452392	4.250%	07/03/2036	1.0208264	11.740331	986.187845	12345--89012--56789--234----901
GB00BZB26Y51	1.750%	07/09/2037	0.7904642	4.834254	406.077348	12345--89012--56789--234----901
GB00BTXS1K06	4.750%	22/10/2035	1.0606298	13.034325	1144.857533	12345--89012--56789--234----901

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.