LIST OF DELIVERABLE BONDS

LONG GILT CONTRACT (4% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: **September 2025**

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	September 2025 DELIVERY DAYS
GB00BT7J0027	4.500%	07/03/2035	1.0392590	12.250781	-85.597826	12345
				14.010561	-97.893646	89012--56789--23456--90
GB00BZB26Y51	1.750%	07/09/2037	0.7869955	4.755435	-33.288043	12345
				4.834254	-33.839779	89012--56789--23456--90
GB00BMGR2916	0.625%	31/07/2035	0.7260240	1.698370	52.649457	12345--89012--56789--23456--90
GB0032452392	4.250%	07/03/2036	1.0212977	11.548913	-80.842391	12345
				11.740331	-82.182320	89012--56789--23456--90
GB00B52WS153	4.500%	07/09/2034	1.0375440	12.228261	-85.597826	12345
				12.430939	-87.016575	89012--56789--23456--90
GB00BQC82C90	4.250%	31/07/2034	1.0185589	11.548913	358.016304	12345--89012--56789--23456--90
GB00BQC4R999	3.750%	29/01/2038	0.9757074	10.190217	336.277174	12345--89012--56789--23456--90

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 ist of Deliverable Gilts.