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

DELIVERY MONTH:	**June 2025**					
GILT ISIN* CODE	**COUPON PERCENT**	**REDEMPTION DATE**	**PRICE FACTOR**	**DAILY ACCRUED**	**INITIAL ACCRUED**	**June 2025 DELIVERY DAYS**
GB00B52WS153	4.500%	07/09/2034	1.0383429	12.228261	1039.402174	23456--90123--67890--34567--0
GB00BQC4R999	3.750%	29/01/2038	0.9753142	10.359116	1263.812155	23456--90123--67890--34567--0
GB00BQC82C90	4.250%	31/07/2034	1.0189797	11.740331	1408.839779	23456--90123--67890--34567--0
GB00BT7J0027	4.500%	07/03/2035	1.0400109	12.250781	1325.313776	23456--90123--67890--34567--0
GB00BZB26Y51	1.750%	07/09/2037	0.7835277	4.755435	404.211957	23456--90123--67890--34567--0
GB0032452392	4.250%	07/03/2036	1.0216443	11.548913	981.657609	23456--90123--67890--34567--0
GB00BMGR2916	0.625%	31/07/2035	0.7203475	1.726519	207.182320	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 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.