

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	March 2025					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	March 2025
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00B52WS153	4.500%	07/09/2034	1.0392601	12.430939	-87.016575	34567
				12.228261	-85.597826	01234--78901--45678--1
GB00BT7J0027	4.500%	07/03/2035	1.0408835	12.250781	198.895028	34567--01234--78901--45678--1
GB00BQC4R999	3.750%	29/01/2038	0.9749493	10.359116	310.773481	34567--01234--78901--45678--1
GB0032452392	4.250%	07/03/2036	1.0221063	11.740331	-82.182320	34567
				11.548913	-80.842391	01234--78901--45678--1
GB00BQC82C90	4.250%	31/07/2034	1.0194335	11.740331	328.729282	34567--01234--78901--45678--1
GB00BPJJKN53	4.625%	31/01/2034	1.0464717	12.776243	357.734807	34567--01234--78901--45678--1
GB00BMGR2916	0.625%	31/07/2035	0.7147007	1.726519	48.342541	34567--01234--78901--45678--1
GB00BZB26Y51	1.750%	07/09/2037	0.7801391	4.834254	-33.839779	34567
				4.755435	-33.288043	01234--78901--45678--1

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Invoicing Amount:

*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on GBP100000 face value.

accrued interest on GBP100000 face value as of the last day of the month prior to the delivery month.

(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.