LIST OF DELIVERABLE BONDS
MEDIUM 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**
GB00BMGR2809	0.250%	31/07/2031	0.8042608	0.679348	21.059783	12345--89012--56789--23456--90
GB00BSQNRD01	4.375%	07/03/2030	1.0153621	11.935192	-83.220109	12345
				15.891609	-110.806885	89012--56789--23456--90
GB00BPSNBF73	4.000%	22/10/2031	0.9999601	10.928962	1431.693989	12345--89012--56789--23456--90
GB00BJMHB534	0.875%	22/10/2029	0.8818609	2.390710	313.183060	12345--89012--56789--23456--90
GB00BL68HH02	0.375%	22/10/2030	0.8330953	1.024590	134.221311	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 list of Deliverable Gilts.