LIST OF DELIVERABLE BONDS
MEDIUM 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
GB00BM8Z2T38	1.000%	31/01/2032	0.8374893	2.717391	331.521739	12345--89012--56789--234----901
GB00BL68HH02	0.375%	22/10/2030	0.8404301	1.030220	40.178571	12345--89012--56789--234----901
GB00BPSNBF73	4.000%	22/10/2031	0.9999661	10.989011	428.571429	12345--89012--56789--234----901
GB00BMGR2809	0.250%	31/07/2031	0.8115601	0.679348	82.880435	12345--89012--56789--234----901
GB00BSQNRD01	4.375%	07/03/2030	1.0145173	12.085635	1015.193370	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.