

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	September 2025					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	September 2025
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BL68HH02	0.375%	22/10/2030	0.8330953	1.024590	134.221311	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
GB00BJMHB534	0.875%	22/10/2029	0.8818609	2.390710	313.183060	12345--89012--56789--23456--90
GB00BMGR2809	0.250%	31/07/2031	0.8042608	0.679348	21.059783	12345--89012--56789--23456--90
GB00BPSNBF73	4.000%	22/10/2031	0.9999601	10.928962	1431.693989	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:

$(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.