

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	June 2025					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	June 2025
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BSQNRD01	4.375%	07/03/2030	1.0160010	11.935192	1699.411107	23456--90123--67890--34567--0
GB00BQC82B83	4.125%	22/07/2029	1.0046854	11.395028	1469.958564	23456--90123--67890--34567--0
GB00BL68HH02	0.375%	22/10/2030	0.8257719	1.024590	39.959016	23456--90123--67890--34567--0
GB00BMGR2809	0.250%	31/07/2031	0.7968730	0.690608	82.872928	23456--90123--67890--34567--0
GB00BJMHB534	0.875%	22/10/2029	0.8752934	2.390710	93.237705	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.