LIST OF DELIVERABLE BONDS
SHORT GILT CONTRACT (3% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH:	June 2025					
GILT ISIN* CODE	**COUPON PERCENT**	**REDEMPTION DATE**	**PRICE FACTOR**	**DAILY ACCRUED**	**INITIAL ACCRUED**	**June 2025 DELIVERY DAYS**
GB00BL6C7720	4.125%	29/01/2027	1.0180545	11.395028	1390.193370	23456--90123--67890--34567--0
GB00BDRHNP05	1.250%	22/07/2027	0.9639639	3.453039	445.441989	23456--90123--67890--34567--0
GB00BMF9LG83	4.500%	07/06/2028	1.0429590	12.362637	-86.538462	23456
				12.295082	-86.065574	90123--67890--34567--0
GB00BSQNRC93	4.375%	07/03/2028	1.0362006	11.888587	1010.529891	23456--90123--67890--34567--0
GB00BPSNB460	3.750%	07/03/2027	1.0127744	10.190217	866.168478	23456--90123--67890--34567--0
GB00BMBL1G81	0.125%	31/01/2028	0.9268688	0.345304	41.436464	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 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.