

LIST OF DELIVERABLE BONDS

ULTRALONG 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
GB00BPSNBB36	4.375%	31/07/2054	1.0638887	11.888587	368.546196	12345--89012--56789--23456--90
GB00BJLR0J16	1.625%	22/10/2054	0.5934731	4.439891	581.625683	12345--89012--56789--23456--90
GB00B54QLM75	4.000%	22/01/2060	0.9999658	10.869565	434.782609	12345--89012--56789--23456--90
GB00BMBL1D50	0.500%	22/10/2061	0.3341166	1.366120	178.961749	12345--89012--56789--23456--90
GB00BD0XH204	1.750%	22/07/2057	0.5965695	4.755435	190.217391	12345--89012--56789--23456--90
GB00BPCJD997	3.750%	22/10/2053	0.9579683	10.245902	1342.213115	12345--89012--56789--23456--90
GB00BT7J0241	5.375%	31/01/2056	1.2406429	14.605978	452.785326	12345--89012--56789--23456--90
GB00B06YGN05	4.250%	07/12/2055	1.0435976	11.612022	987.021858	12345--89012--56789--23456--90

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Invoicing Amount:

*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on GBP100000 face value.

accrued interest on GBP100000 face value as of the last day of the month prior to the delivery month.

(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.