LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH: **September 2025**

GILT ISIN* CODE	**COUPON PERCENT**	**REDEMPTION DATE**	**PRICE FACTOR**	**DAILY ACCRUED**	**INITIAL ACCRUED**	**September 2025 DELIVERY DAYS**
GB00BMBL1D50	0.500%	22/10/2061	0.3341166	1.366120	178.961749	12345--89012--56789--23456--90
GB00BPCJD997	3.750%	22/10/2053	0.9579683	10.245902	1342.213115	12345--89012--56789--23456--90
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
GB00BD0XH204	1.750%	22/07/2057	0.5965695	4.755435	190.217391	12345--89012--56789--23456--90
GB00B06YGN05	4.250%	07/12/2055	1.0435976	11.612022	987.021858	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 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 ist of Deliverable Gilts.