LIST OF DELIVERABLE BONDS
ULTRALONG GILT CONTRACT (4% 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
GB00BM8Z2V59	1.500%	31/07/2053	0.5798258	4.143646	497.237569	23456--90123--67890--34567--0
GB00BPCJD997	3.750%	22/10/2053	0.9577709	10.245902	399.590164	23456--90123--67890--34567--0
GB00BPSNBB36	4.375%	31/07/2054	1.0641688	12.085635	1450.276243	23456--90123--67890--34567--0
GB00B06YGN05	4.250%	07/12/2055	1.0438439	11.675824	-81.730769	23456
				11.612022	-81.284153	90123--67890--34567--0
GB00BJLR0J16	1.625%	22/10/2054	0.5916207	4.439891	173.155738	23456--90123--67890--34567--0
GB00BMBL1D50	0.500%	22/10/2061	0.3320458	1.366120	53.278689	23456--90123--67890--34567--0
GB00B54QLM75	4.000%	22/01/2060	0.9999599	11.049724	1425.414365	23456--90123--67890--34567--0
GB00BD0XH204	1.750%	22/07/2057	0.5949852	4.834254	623.618785	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.