

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	December 2026					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	December 2026
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB0032452392	4.250%	07/03/2036	1.0191449	11.740331	986.187845	1234--78901--45678--1234----901
GB00BWB1N39	4.875%	31/07/2036	1.0695223	13.247283	1616.168478	1234--78901--45678--1234----901
GB00BTXS1K06	4.750%	22/10/2035	1.0556073	13.049451	508.928571	1234--78901--45678--1234----901
GB00B3KJDS62	4.250%	07/09/2039	1.0247500	11.740331	986.187845	1234--78901--45678--1234----901
GB00BQC4R999	3.750%	29/01/2038	0.9776311	10.190217	1263.586957	1234--78901--45678--1234----901
GB00BZB26Y51	1.750%	07/09/2037	0.8047248	4.834254	406.077348	1234--78901--45678--1234----901
GB00B00NY175	4.750%	07/12/2038	1.0710108	12.978142	-90.846995	1234--7
				13.049451	-91.346154	8901--45678--1234----901
GB00BLPK7334	1.125%	31/01/2039	0.7251759	3.057065	372.961957	1234--78901--45678--1234----901
GB00BVP99905	4.625%	07/03/2037	1.0521398	12.776243	1073.204420	1234--78901--45678--1234----901

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.