

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	June 2026					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	June 2026
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BMGR2916	0.625%	31/07/2035	0.7431373	1.726519	207.182320	12345--89012--56789--23456--90
GB00BTXS1K06	4.750%	22/10/2035	1.0581958	12.978142	506.147541	12345--89012--56789--23456--90
GB00BLPK7334	1.125%	31/01/2039	0.7164715	3.107735	372.928177	12345--89012--56789--23456--90
GB0032452392	4.250%	07/03/2036	1.0199958	11.548913	981.657609	12345--89012--56789--23456--90
GB00B00NY175	4.750%	07/12/2038	1.0732955	13.049451	-91.346154	12345
				12.978142	-90.846995	89012--56789--23456--90
GB00BZB26Y51	1.750%	07/09/2037	0.7975080	4.755435	404.211957	12345--89012--56789--23456--90
GB00BQC4R999	3.750%	29/01/2038	0.9768436	10.359116	1263.812155	12345--89012--56789--23456--90
GB00BT7J0027	4.500%	07/03/2035	1.0366108	12.228261	1039.402174	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.