LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH: **September 2026**

GILT ISIN* CODE	**COUPON PERCENT**	**REDEMPTION DATE**	**PRICE FACTOR**	**DAILY ACCRUED**	**INITIAL ACCRUED**	**September 2026 DELIVERY DAYS**
GB00BLPK7334	1.125%	31/01/2039	0.7208537	3.057065	94.769022	1234--78901--45678--12345--890
GB00BMGR2916	0.625%	31/07/2035	0.7490431	1.698370	52.649457	1234--78901--45678--12345--890
GB00BZB26Y51	1.750%	07/09/2037	0.8011150	4.755435	-33.288043	1234--7
				4.834254	-33.839779	8901--45678--12345--890
GB00BQC4R999	3.750%	29/01/2038	0.9772521	10.190217	336.277174	1234--78901--45678--12345--890
GB0032452392	4.250%	07/03/2036	1.0196328	11.548913	-80.842391	1234--7
				11.740331	-82.182320	8901--45678--12345--890
GB00BTXS1K06	4.750%	22/10/2035	1.0568953	12.978142	1700.136612	1234--78901--45678--12345--890
GB00B00NY175	4.750%	07/12/2038	1.0720859	12.978142	1103.142077	1234--78901--45678--12345--890

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.