

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	September 2026					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	September 2026
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BVP99673	4.125%	07/03/2031	1.0051251	11.209239	-78.464674	1234--7
				11.395028	-79.765193	8901--45678--12345--890
GB00BPSNBF73	4.000%	22/10/2031	0.9999601	10.928962	1431.693989	1234--78901--45678--12345--890
GB00BWGDRG14	4.625%	07/03/2032	1.0305888	12.744121	326.766304	1234--78901--45678--12345--890
GB00BM8Z2T38	1.000%	31/01/2032	0.8552711	2.717391	84.239130	1234--78901--45678--12345--890
GB00BMGR2809	0.250%	31/07/2031	0.8342280	0.679348	21.059783	1234--78901--45678--12345--890
GB00BL68HH02	0.375%	22/10/2030	0.8629650	1.024590	134.221311	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.