

LIST OF DELIVERABLE BONDS

MEDIUM 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
GB00BPSNBF73	4.000%	22/10/2031	0.9999661	10.989011	428.571429	1234--78901--45678--1234----901
GB00BMGR2809	0.250%	31/07/2031	0.8418222	0.679348	82.880435	1234--78901--45678--1234----901
GB00BMV7TC88	3.250%	31/01/2033	0.9593394	8.831522	1077.445652	1234--78901--45678--1234----901
GB00BVP99673	4.125%	07/03/2031	1.0048062	11.395028	957.182320	1234--78901--45678--1234----901
GB00BM8Z2T38	1.000%	31/01/2032	0.8612243	2.717391	331.521739	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.