

LIST OF DELIVERABLE BONDS**MEDIUM 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
GB00BM8Z2T38	1.000%	31/01/2032	0.8492396	2.762431	331.491713	12345--89012--56789--23456--90
GB00BMGR2809	0.250%	31/07/2031	0.8265418	0.690608	82.872928	12345--89012--56789--23456--90
GB00BL68HH02	0.375%	22/10/2030	0.8553457	1.024590	39.959016	12345--89012--56789--23456--90
GB00BVP99673	4.125%	07/03/2031	1.0053249	11.209239	952.785326	12345--89012--56789--23456--90
GB00BPSNBF73	4.000%	22/10/2031	0.9999662	10.928962	426.229508	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.