

LIST OF DELIVERABLE BONDS

ULTRALONG 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
GB00BJLR0J16	1.625%	22/10/2054	0.6010375	4.439891	581.625683	1234--78901--45678--12345--890
GB00BT7J0241	5.375%	31/01/2056	1.2364789	14.605978	452.785326	1234--78901--45678--12345--890
GB00B54QLM75	4.000%	22/01/2060	0.9999658	10.869565	434.782609	1234--78901--45678--12345--890
GB00BD0XH204	1.750%	22/07/2057	0.6029965	4.755435	190.217391	1234--78901--45678--12345--890
GB00BMBL1D50	0.500%	22/10/2061	0.3425651	1.366120	178.961749	1234--78901--45678--12345--890
GB00B06YGN05	4.250%	07/12/2055	1.0428361	11.612022	987.021858	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.