

LIST OF DELIVERABLE BONDS

ULTRALONG 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
GB00BMBL1D50	0.500%	22/10/2061	0.3404106	1.366120	53.278689	12345--89012--56789--23456--90
GB00B06YGN05	4.250%	07/12/2055	1.0430900	11.675824	-81.730769	12345
				11.612022	-81.284153	89012--56789--23456--90
GB00BT7J0241	5.375%	31/01/2056	1.2375259	14.848066	1781.767956	12345--89012--56789--23456--90
GB00BD0XH204	1.750%	22/07/2057	0.6013484	4.834254	623.618785	12345--89012--56789--23456--90
GB00BPSNBB36	4.375%	31/07/2054	1.0629756	12.085635	1450.276243	12345--89012--56789--23456--90
GB00B54QLM75	4.000%	22/01/2060	0.9999599	11.049724	1425.414365	12345--89012--56789--23456--90
GB00BJLR0J16	1.625%	22/10/2054	0.5991103	4.439891	173.155738	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.