

**LIST OF DELIVERABLE BONDS**

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

<b>DELIVERY MONTH:</b>	<b>March 2026</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>March 2026</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB0032452392	4.250%	07/03/2036	1.0204741	11.740331	-82.182320	23456
				11.548913	-80.842391	90123--67890--34567--01
GB00BQC4R999	3.750%	29/01/2038	0.9764633	10.359116	310.773481	23456--90123--67890--34567--01
GB00B00NY175	4.750%	07/12/2038	1.0743667	13.049451	1083.104396	23456--90123--67890--34567--01
GB00BMGR2916	0.625%	31/07/2035	0.7372623	1.726519	48.342541	23456--90123--67890--34567--01
GB00BLPK7334	1.125%	31/01/2039	0.7121175	3.107735	87.016575	23456--90123--67890--34567--01
GB00BZB26Y51	1.750%	07/09/2037	0.7939816	4.834254	-33.839779	23456
				4.755435	-33.288043	90123--67890--34567--01
GB00BTXS1K06	4.750%	22/10/2035	1.0594364	13.034325	2319.308083	23456--90123--67890--34567--01
GB00BT7J0027	4.500%	07/03/2035	1.0375451	12.430939	-87.016575	23456
				12.228261	-85.597826	90123--67890--34567--01

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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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.