

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	March 2026					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	March 2026
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BLPK7334	1.125%	31/01/2039	0.7121175	3.107735	87.016575	23456--90123--67890--34567--01
GB0032452392	4.250%	07/03/2036	1.0204741	11.740331	-82.182320	23456
				11.548913	-80.842391	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
GB00BMGR2916	0.625%	31/07/2035	0.7372623	1.726519	48.342541	23456--90123--67890--34567--01
GB00B00NY175	4.750%	07/12/2038	1.0743667	13.049451	1083.104396	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
GB00BQC4R999	3.750%	29/01/2038	0.9764633	10.359116	310.773481	23456--90123--67890--34567--01

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Invoicing Amount:

*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on GBP100000 face value.

accrued interest on GBP100000 face value as of the last day of the month prior to the delivery month.

(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.