

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	March 2027					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	March 2027
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BQC82D08	4.375%	31/01/2040	1.0375198	12.085635	338.397790	12345--89012--56789--2345----01
GB00B3KJDS62	4.250%	07/09/2039	1.0244365	11.740331	-82.182320	12345
				11.548913	-80.842391	89012--56789--2345----01
GB00BZB26Y51	1.750%	07/09/2037	0.8083833	4.834254	-33.839779	12345
				4.755435	-33.288043	89012--56789--2345----01
GB00BLPK7334	1.125%	31/01/2039	0.7295249	3.107735	87.016575	12345--89012--56789--2345----01
GB00BQC4R999	3.750%	29/01/2038	0.9780385	10.359116	310.773481	12345--89012--56789--2345----01
GB00BWBR1N39	4.875%	31/07/2036	1.0680837	13.466851	377.071823	12345--89012--56789--2345----01
GB00B00NY175	4.750%	07/12/2038	1.0697985	13.049451	1083.104396	12345--89012--56789--2345----01
GB00BVP99905	4.625%	07/03/2037	1.0511750	12.776243	-89.433702	12345
				12.567935	-87.975543	89012--56789--2345----01
GB0032452392	4.250%	07/03/2036	1.0187759	11.740331	-82.182320	12345
				11.548913	-80.842391	89012--56789--2345----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.