

LIST OF DELIVERABLE BONDS

MEDIUM 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
GB00BL68HH02	0.375%	22/10/2030	0.8477773	1.030220	132.898352	23456--90123--67890--34567--01
GB00BVP99673	4.125%	07/03/2031	1.0056379	11.395028	-79.765193	23456
				8.298553	-58.089869	90123--67890--34567--01
GB00BM8Z2T38	1.000%	31/01/2032	0.8432425	2.762431	77.348066	23456--90123--67890--34567--01
GB00BSQNRD01	4.375%	07/03/2030	1.0137952	12.085635	-84.599448	23456
				11.888587	-83.220109	90123--67890--34567--01
GB00BPSNBF73	4.000%	22/10/2031	0.9999595	10.989011	1417.582418	23456--90123--67890--34567--01
GB00BMGR2809	0.250%	31/07/2031	0.8188910	0.690608	19.337017	23456--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.