

Delivered Ultra Long Gilts: Jun 14 - Present

| Coupon            | 4.50%  | 3.25%  | 3.50%  | 4.25%  | 1.50%  | 3.75%  | 4.25%  | Totals |
|-------------------|--------|--------|--------|--------|--------|--------|--------|--------|
| Day-Month         | 07-Dec | 22-Jan | 22-Jan | 07-Dec | 22-Jul | 22-Jul | 07-Dec |        |
| Year              | 2042   | 2044   | 2045   | 2046   | 2047   | 2052   | 2049   |        |
| Dec-24            |        |        |        |        |        |        |        |        |
| Sep-24            |        |        |        |        |        |        |        |        |
| Jun-24            |        |        |        |        |        |        |        |        |
| Mar-24            |        |        |        |        |        |        |        |        |
| Dec-23            |        |        |        |        |        |        |        | -      |
| Sep-23            |        |        |        |        |        |        |        | -      |
| Jun-23            |        |        |        |        |        |        |        | -      |
| Mar-23            |        |        |        |        |        |        |        | -      |
| Dec-22            |        |        |        |        |        |        |        | -      |
| Sep-22            |        |        |        |        |        |        |        | -      |
| Jun-22            |        |        |        |        |        |        |        | -      |
| Mar-22            |        |        |        |        |        |        |        | -      |
| Dec-21            |        |        |        |        |        |        |        | -      |
| Sep-21            |        |        |        |        |        |        |        | -      |
| Jun-21            |        |        |        |        |        |        |        | -      |
| Mar-21            |        |        |        |        |        |        |        | -      |
| Dec-20            |        |        |        |        |        |        |        | -      |
| Sep-20            |        |        |        |        |        |        |        | -      |
| Jun-20            |        |        |        |        |        |        |        | -      |
| Mar-20            |        |        |        |        |        |        |        | -      |
| Dec-19            |        |        |        |        |        |        |        | -      |
| Sep-19            |        |        |        |        |        |        |        | -      |
| Jun-19            |        |        |        |        |        |        |        | -      |
| Mar-19            |        |        |        |        |        |        |        | -      |
| Dec-18            |        |        |        |        |        |        |        | -      |
| Sep-18            |        |        |        |        |        |        |        | -      |
| Jun-18            |        |        |        |        |        |        |        | -      |
| Mar-18            |        |        |        |        |        |        |        | -      |
| Dec-17            |        |        |        |        |        |        |        | -      |
| Sep-17            |        |        |        |        |        |        |        | -      |
| Jun-17            |        |        |        |        |        |        |        | -      |
| Mar-17            |        |        |        | 50     |        |        |        | 50     |
| Dec-16            |        |        |        |        |        |        |        | -      |
| Sep-16            |        |        | 53     |        |        |        |        | 53     |
| Jun-16            |        |        | 147    |        |        |        |        | 147    |
| Mar-16            |        |        | 53     |        |        |        |        | 53     |
| Dec-15            |        | 35     |        |        |        |        |        | 35     |
| Sep-15            |        | 140    |        |        |        |        |        | 140    |
| Jun-15            |        |        |        |        |        |        |        | -      |
| Mar-15            |        | 43     |        |        |        |        |        | 43     |
| Dec-14            | 860    |        |        |        |        |        |        | 860    |
| Sep-14            | 1,008  |        |        |        |        |        |        | 1,008  |
| Jun-14            | 1,456  |        |        |        |        |        |        | 1,456  |
| <b>Total Each</b> |        |        |        |        |        |        |        |        |
| Gilt              | 3,324  | 218    | 253    | 50     | -      | -      | -      | 3,845  |