LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH: **December 2025**

GILT ISIN* CODE	**COUPON PERCENT**	**REDEMPTION DATE**	**PRICE FACTOR**	**DAILY ACCRUED**	**INITIAL ACCRUED**	**December 2025 DELIVERY DAYS**
GB00B06YGN05	4.250%	07/12/2055	1.0434706	11.612022	-81.284153	12345
				11.675824	-81.730769	89012--56789--234----901
GB00BD0XH204	1.750%	22/07/2057	0.5981326	4.755435	622.961957	12345--89012--56789--234----901
GB00BPSNBB36	4.375%	31/07/2054	1.0635781	11.888587	1450.407609	12345--89012--56789--234----901
GB00BMBL1D50	0.500%	22/10/2061	0.3361918	1.373626	53.571429	12345--89012--56789--234----901
GB00BJLR0J16	1.625%	22/10/2054	0.5953329	4.464286	174.107143	12345--89012--56789--234----901
GB00B54QLM75	4.000%	22/01/2060	0.9999598	10.869565	1423.913043	12345--89012--56789--234----901
GB00BT7J0241	5.375%	31/01/2056	1.2396076	14.605978	1781.929348	12345--89012--56789--234----901

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.