

LIST OF DELIVERABLE BONDS

ULTRALONG 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
GB00B54QLM75	4.000%	22/01/2060	0.9999672	11.049724	408.839779	23456--90123--67890--34567--01
GB00BJLR0J16	1.625%	22/10/2054	0.5971910	4.464286	575.892857	23456--90123--67890--34567--01
GB00BMBL1D50	0.500%	22/10/2061	0.3382693	1.373626	177.197802	23456--90123--67890--34567--01
GB00BD0XH204	1.750%	22/07/2057	0.5997105	4.834254	178.867403	23456--90123--67890--34567--01
GB00BPSNBB36	4.375%	31/07/2054	1.0633023	12.085635	338.397790	23456--90123--67890--34567--01
GB00B06YGN05	4.250%	07/12/2055	1.0432239	11.675824	969.093407	23456--90123--67890--34567--01
GB00BT7J0241	5.375%	31/01/2056	1.2386124	14.848066	415.745856	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:

$(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.