

**LIST OF DELIVERABLE BONDS****ULTRALONG GILT CONTRACT (4% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

| <b>DELIVERY MONTH:</b> | <b>December 2026</b> |                   |               |                |                |                                 |
|------------------------|----------------------|-------------------|---------------|----------------|----------------|---------------------------------|
| <b>GILT</b>            | <b>COUPON</b>        | <b>REDEMPTION</b> | <b>PRICE</b>  | <b>DAILY</b>   | <b>INITIAL</b> | <b>December 2026</b>            |
| <b>ISIN* CODE</b>      | <b>PERCENT</b>       | <b>DATE</b>       | <b>FACTOR</b> | <b>ACCRUED</b> | <b>ACCRUED</b> | <b>DELIVERY DAYS</b>            |
| GB00BT7J0241           | 5.375%               | 31/01/2056        | 1.2354026     | 14.605978      | 1781.929348    | 1234--78901--45678--1234----901 |
| GB00BMBL1D50           | 0.500%               | 22/10/2061        | 0.3447242     | 1.373626       | 53.571429      | 1234--78901--45678--1234----901 |
| GB00B54QLM75           | 4.000%               | 22/01/2060        | 0.9999598     | 10.869565      | 1423.913043    | 1234--78901--45678--1234----901 |
| GB00BMF9LF76           | 4.000%               | 22/10/2063        | 0.9999661     | 10.989011      | 428.571429     | 1234--78901--45678--1234----901 |
| GB00B06YGN05           | 4.250%               | 07/12/2055        | 1.0427015     | 11.612022      | -81.284153     | 1234--7                         |
|                        |                      |                   |               | 11.675824      | -81.730769     | 8901--45678--1234----901        |
| GB00BD0XH204           | 1.750%               | 22/07/2057        | 0.6046229     | 4.755435       | 622.961957     | 1234--78901--45678--1234----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.