

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	March 2027					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	March 2027
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00B06YGN05	4.250%	07/12/2055	1.0424473	11.675824	969.093407	12345--89012--56789--2345----01
GB00BD0XH204	1.750%	22/07/2057	0.6062643	4.834254	178.867403	12345--89012--56789--2345----01
GB00BMBL1D50	0.500%	22/10/2061	0.3468856	1.373626	177.197802	12345--89012--56789--2345----01
GB00BT7J0241	5.375%	31/01/2056	1.2343663	14.848066	415.745856	12345--89012--56789--2345----01
GB00BMF9LF76	4.000%	22/10/2063	0.9999595	10.989011	1417.582418	12345--89012--56789--2345----01
GB00B54QLM75	4.000%	22/01/2060	0.9999672	11.049724	408.839779	12345--89012--56789--2345----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.