

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	March 2025					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	March 2025
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BMBL1D50	0.500%	22/10/2061	0.3299876	1.373626	177.197802	34567--01234--78901--45678--1
GB00B54QLM75	4.000%	22/01/2060	0.9999672	11.049724	408.839779	34567--01234--78901--45678--1
GB00BD0XH204	1.750%	22/07/2057	0.5934111	4.834254	178.867403	34567--01234--78901--45678--1
GB00BJLR0J16	1.625%	22/10/2054	0.5897759	4.464286	575.892857	34567--01234--78901--45678--1
GB00BM8Z2V59	1.500%	31/07/2053	0.5777808	4.143646	116.022099	34567--01234--78901--45678--1
GB00B06YGN05	4.250%	07/12/2055	1.0439704	11.675824	969.093407	34567--01234--78901--45678--1
GB00BPCJD997	3.750%	22/10/2053	0.9575628	10.302198	1328.983516	34567--01234--78901--45678--1
GB00BPSNBB36	4.375%	31/07/2054	1.0644835	12.085635	338.397790	34567--01234--78901--45678--1

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.