

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

<b>DELIVERY MONTH:</b>	<b>March 2024</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>March 2024</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB00BPCJD997	3.750%	22/10/2053	0.9567830	10.245902	1331.967213	1--45678--12345--89012--5678
GB00B6RNH572	3.750%	22/07/2052	0.9577696	10.302198	391.483516	1--45678--12345--89012--5678
GB00BD0XH204	1.750%	22/07/2057	0.5873690	4.807692	182.692308	1--45678--12345--89012--5678
GB00B06YGN05	4.250%	07/12/2055	1.0446868	11.612022	975.409836	1--45678--12345--89012--5678
GB00B54QLM75	4.000%	22/01/2060	0.9999667	10.989011	417.582418	1--45678--12345--89012--5678
GB00BM8Z2V59	1.500%	31/07/2053	0.5699238	4.120879	119.505495	1--45678--12345--89012--5678
GB00BJLR0J16	1.625%	22/10/2054	0.5826542	4.439891	577.185792	1--45678--12345--89012--5678
GB00BPSNBB36	4.375%	31/07/2054	1.0656019	12.014392	431.777801	1--45678--12345--89012--5678

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.