LIST OF DELIVERABLE BONDS

SHORT GILT CONTRACT (3% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: **December 2025**

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	December 2025 DELIVERY DAYS
GB00BLPK7227	0.500%	31/01/2029	0.9250286	1.358696	165.760870	12345--89012--56789--234----901
GB00BFX0ZL78	1.625%	22/10/2028	0.9621953	4.464286	174.107143	12345--89012--56789--234----901
GB00BSQNRC93	4.375%	07/03/2028	1.0298550	12.085635	1015.193370	12345--89012--56789--234----901
GB00BMBL1G81	0.125%	31/01/2028	0.9401464	0.339674	41.440217	12345--89012--56789--234----901
GB00BDRHNP05	1.250%	22/07/2027	0.9721665	3.396739	444.972826	12345--89012--56789--234----901
GB00BMF9LG83	4.500%	07/06/2028	1.0361020	12.295082	-86.065574	12345
				12.362637	-86.538462	89012--56789--234----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.