

**LIST OF DELIVERABLE BONDS****SHORT GILT CONTRACT (3% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

<b>DELIVERY MONTH:</b>	<b>March 2026</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>March 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>
GB00BFX0ZL78	1.625%	22/10/2028	0.9653010	4.464286	575.892857	23456--90123--67890--34567--01
GB00BMF9LG83	4.500%	07/06/2028	1.0326279	12.362637	1026.098901	23456--90123--67890--34567--01
GB00BSQNR93	4.375%	07/03/2028	1.0267175	12.085635	-84.599448	23456
				11.888587	-83.220109	90123--67890--34567--01
GB00BLPK7227	0.500%	31/01/2029	0.9306028	1.381215	38.674033	23456--90123--67890--34567--01
GB00BVP99566	4.000%	22/05/2029	1.0304662	11.014493	1561.133798	23456--90123--67890--34567--01
GB00BMBL1G81	0.125%	31/01/2028	0.9467491	0.345304	9.668508	23456--90123--67890--34567--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 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.