

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	September 2026					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	September 2026
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BFX0ZL78	1.625%	22/10/2028	0.9717008	4.439891	581.625683	1234--78901--45678--12345--890
GB00BQC82B83	4.125%	22/07/2029	1.0308805	11.209239	448.369565	1234--78901--45678--12345--890
GB00BLPK7227	0.500%	31/01/2029	0.9422198	1.358696	42.119565	1234--78901--45678--12345--890
GB00BSQNR93	4.375%	07/03/2028	1.0202396	11.888587	-83.220109	1234--7
				12.085635	-84.599448	8901--45678--12345--890
GB00BJMHB534	0.875%	22/10/2029	0.9367785	2.390710	313.183060	1234--78901--45678--12345--890
GB00BMF9LG83	4.500%	07/06/2028	1.0255585	12.295082	1045.081967	1234--78901--45678--12345--890
GB00BVP99566	4.000%	22/05/2029	1.0259227	10.869565	1097.826087	1234--78901--45678--12345--890

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.