

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH: September 2025						
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	September 2025
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BDRHNP05	1.250%	22/07/2027	0.9680925	3.396739	135.869565	12345--89012--56789--23456--90
GB00BMBL1G81	0.125%	31/01/2028	0.9335552	0.339674	10.529891	12345--89012--56789--23456--90
GB00BMF9LG83	4.500%	07/06/2028	1.0394765	12.295082	1045.081967	12345--89012--56789--23456--90
GB00BFX0ZL78	1.625%	22/10/2028	0.9590840	4.439891	581.625683	12345--89012--56789--23456--90
GB00BPSNB460	3.750%	07/03/2027	1.0110415	10.190217	-71.331522	12345
				10.359116	-72.513812	89012--56789--23456--90
GB00BSQNR93	4.375%	07/03/2028	1.0330927	11.888587	-83.220109	12345
				12.085635	-84.599448	89012--56789--23456--90

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Invoicing Amount:

*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on GBP100000 face value.

accrued interest on GBP100000 face value as of the last day of the month prior to the delivery month.

(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.