

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	December 2026					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	December 2026
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BVP99566	4.000%	22/05/2029	1.0236771	11.049724	88.397790	1234--78901--45678--1234----901
GB00BQC82B83	4.125%	22/07/2029	1.0283328	11.209239	1468.410326	1234--78901--45678--1234----901
GB00BLPK7227	0.500%	31/01/2029	0.9479502	1.358696	165.760870	1234--78901--45678--1234----901
GB00BFX0ZL78	1.625%	22/10/2028	0.9749061	4.464286	174.107143	1234--78901--45678--1234----901
GB00BMF9LG83	4.500%	07/06/2028	1.0220805	12.295082	-86.065574	1234--7
				12.362637	-86.538462	8901--45678--1234----901
GB00BJMHB534	0.875%	22/10/2029	0.9415850	2.403846	93.750000	1234--78901--45678--1234----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:

$(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.