

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	June 2026					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	June 2026
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BLPK7227	0.500%	31/01/2029	0.9364044	1.381215	165.745856	12345--89012--56789--23456--90
GB00BSQNR93	4.375%	07/03/2028	1.0234428	11.888587	1010.529891	12345--89012--56789--23456--90
GB00BVP99566	4.000%	22/05/2029	1.0282315	10.869565	97.826087	12345--89012--56789--23456--90
GB00BMF9LG83	4.500%	07/06/2028	1.0291447	12.362637	-86.538462	12345
				12.295082	-86.065574	89012--56789--23456--90
GB00BMBL1G81	0.125%	31/01/2028	0.9536240	0.345304	41.436464	12345--89012--56789--23456--90
GB00BQC82B83	4.125%	22/07/2029	1.0334513	11.395028	1469.958564	12345--89012--56789--23456--90
GB00BFX0ZL78	1.625%	22/10/2028	0.9684958	4.439891	173.155738	12345--89012--56789--23456--90

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.