

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	March 2026					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	March 2026
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
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
GB00BFX0ZL78	1.625%	22/10/2028	0.9653010	4.464286	575.892857	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.