

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	March 2025					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	March 2025
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BPSNB460	3.750%	07/03/2027	1.0145749	10.359116	-72.513812	34567
				10.190217	-71.331522	01234--78901--45678--1
GB00BNNGP668	0.375%	22/10/2026	0.9582225	1.030220	132.898352	34567--01234--78901--45678--1
GB00BSQNR93	4.375%	07/03/2028	1.0393806	12.085635	-84.599448	34567
				7.422156	-51.955095	01234--78901--45678--1
GB00BL6C7720	4.125%	29/01/2027	1.0207570	11.395028	341.850829	34567--01234--78901--45678--1
GB00BMBL1G81	0.125%	31/01/2028	0.9201955	0.345304	9.668508	34567--01234--78901--45678--1
GB00BDRHNP05	1.250%	22/07/2027	0.9598394	3.453039	127.762431	34567--01234--78901--45678--1

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.