LIST OF DELIVERABLE BONDS
SHORT GILT CONTRACT (3% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: **September 2024**

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	September 2024 DELIVERY DAYS
GB00BDRHNP05	1.250%	22/07/2027	0.9519144	3.396739	135.869565	23456--90123--67890--34567--0
GB00BL6C7720	4.125%	29/01/2027	1.0259203	11.209239	369.904891	23456--90123--67890--34567--0
GB00BPSNB460	3.750%	07/03/2027	1.0180522	10.216346	-71.331522	23456
				13.546536	-94.583233	90123--67890--34567--0
GB00BNNGP668	0.375%	22/10/2026	0.9459948	1.024590	134.221311	23456--90123--67890--34567--0
GB00BYZW3G56	1.500%	22/07/2026	0.9726479	4.076087	163.043478	23456--90123--67890--34567--0

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 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 ist of Deliverable Gilts.