

**LIST OF DELIVERABLE GILTS**  
**SHORT GILT CONTRACT ( 3 % COUPON) - PRICE FACTORS AND ACCRUED INTEREST**  
**DELIVERY MONTH: MAR-23**

<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>MAR-23</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB00BHBFBH458	2.75 %	07/09/2024	0.9963239	7.596685	-53.176796	123--67
				7.472826	-52.309783	890--34567--01234--78901
GB00BLPK7110	0.25 %	31/01/2025	0.9490637	0.690608	19.337017	123--67890--34567--01234--78901
GB0030880693	5.00 %	07/03/2025	1.0388601	13.812155	-96.685083	123--67
				13.586957	-95.108696	890--34567--01234--78901
GB00BK5CVX03	0.625 %	07/06/2025	0.9482675	1.717033	142.513736	123--67890--34567--01234--78901
GB00BTHH2R79	2.00 %	07/09/2025	0.9759366	5.524862	-38.674033	123--67
				5.434783	-38.043478	890--34567--01234--78901
GB00BL68HJ26	0.125 %	30/01/2026	0.9202678	0.345304	10.013812	123--67890--34567--01234--78901

Key: \*International Securities Identification Number  
Price Factor: price factor expressed as a fraction of par.  
Daily Accrued: accrued interest per day on £100000 face value.  
Initial Accrued: accrued interest on £100000 face value as of the last day of the month prior to the delivery month.  
Delivery Days: - = non business day.

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.