

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH: Jun-23

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	Jun-23 DELIVERY DAYS
GB00BTHH2R79	2.000%	07/09/2025	0.9782290	5.434783	461.956522	12--56789--23456--90123--67890
GB00BYZW3G56	1.500%	22/07/2026	0.9553455	4.143646	534.530387	12--56789--23456--90123--67890
GB0030880693	5.000%	07/03/2025	1.0341113	13.586957	1154.891304	12--56789--23456--90123--67890
GB00BPCJD880	3.500%	22/10/2025	1.0114301	9.562842	372.950820	12--56789--23456--90123--67890
GB00BLPK7110	0.250%	31/01/2025	0.9556393	0.690608	82.872928	12--56789--23456--90123--67890
GB00BK5CVX03	0.625%	07/06/2025	0.9538640	1.717033	-12.019231	12--567
				1.707650	-11.953552	89--23456--90123--67890
GB00BL68HJ26	0.125%	30/01/2026	0.9269416	0.345304	41.781768	12--56789--23456--90123--67890

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.