

**LIST OF DELIVERABLE GILTS****SHORT GILT CONTRACT ( 3 % COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUN-22**

<b>GILT ISIN* CODE</b>	<b>COUPON PERCENT</b>	<b>REDEMPTION DATE</b>	<b>PRICE FACTOR</b>	<b>DAILY ACCRUED</b>	<b>INITIAL ACCRUED</b>	<b>JUN-22 DELIVERY DAYS</b>
GB00BMGR2791	0.125 %	31/01/2024	0.9536240	0.345304	41.436464	1----67890--34567--01234--7890
GB00BFWFPL34	1.00 %	22/04/2024	0.9634973	2.732240	106.557377	1----67890--34567--01234--7890
GB00BHBFH458	2.75 %	07/09/2024	0.9945364	7.472826	635.190217	1----67890--34567--01234--7890
GB00BLPK7110	0.25 %	31/01/2025	0.9300473	0.690608	82.872928	1----67890--34567--01234--7890
GB0030880693	5.00 %	07/03/2025	1.0526680	13.586957	1154.891304	1----67890--34567--01234--7890
GB00BK5CVX03	0.625 %	07/06/2025	0.9319914	1.717033 1.707650	-12.019231 -11.953552	1----67 890--34567--01234--7890

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.