

**LIST OF DELIVERABLE BONDS**

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

<b>DELIVERY MONTH:</b>	<b>June 2024</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>June 2024</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED**</b>	<b>DELIVERY DAYS</b>
GB00BYZW3G56	1.500%	22/07/2026	0.9691195	4.120879	535.714286	34567--01234--78901--45678
GB00BL6C7720	4.125%	29/01/2027	1.0285167	11.332418	1393.887363	34567--01234--78901--45678
GB00BDRHNP05	1.250%	22/07/2027	0.9479191	3.434066	446.428571	34567--01234--78901--45678
GB00BL68HJ26	0.125%	30/01/2026	0.9537234	0.343407	41.895604	34567--01234--78901--45678
GB00BNNGP668	0.375%	22/10/2026	0.9398730	1.024590	39.959016	34567--01234--78901--45678
GB00BPSNB460	3.750%	07/03/2027	1.0196876	10.216346	1443.091555	34567--01234--78901--45678

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.

**\*\*Initial Accrued field in the List of Deliverable UK Government Bonds (Gilts) updated by the Exchange on 31/05/2024**