

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH: MARCH 2023

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	MARCH 2023 DELIVERY DAYS
GB00BK5CVX03	0.625%	7/6/2025	0.9482675	1.717033	142.513736	123--67890--34567--01234--78901
GB00BL68HJ26	0.125%	30/1/2026	0.9202678	0.345304	10.013812	123--67890--34567--01234--78901
GB0030880693	5.000%	7/3/2025	1.0388601	13.812155	-96.685083	123--67
				13.586957	-95.108696	890--34567--01234--78901
GB00BTHH2R79	2.000%	7/9/2025	0.9759366	5.524862	-38.674033	123--67
				5.434783	-38.043478	890--34567--01234--78901
GB00BHBFH458	2.750%	7/9/2024	0.9963239	7.596685	-53.176796	123--67
				7.472826	-52.309783	890--34567--01234--78901
GB00BLPK7110	0.250%	31/1/2025	0.9490637	0.690608	19.337017	123--67890--34567--01234--78901
GB00BPCJD880	3.500%	22/10/2025	1.0126226	9.615385	394.230769	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 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 list of Deliverable Gilts.