

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

<b>DELIVERY MONTH:</b>	<b>March 2024</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>March 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>
GB00BL68HJ26	0.125%	30/01/2026	0.9468853	0.343407	10.302198	1--45678--12345--89012--5678
GB00BTHH2R79	2.000%	07/09/2025	0.9852851	5.494505	-38.461538	1--4567
				5.434783	-38.043478	8--12345--89012--5678
GB00BL6C7720	4.125%	29/01/2027	1.0311255	11.332418	351.304945	1--45678--12345--89012--5678
GB00BPSNB460	3.750%	07/03/2027	1.0213933	10.216346	504.807692	1--45678--12345--89012--5678
GB00BPCJD880	3.500%	22/10/2025	1.0079269	9.562842	1243.169399	1--45678--12345--89012--5678
GB00BYZW3G56	1.500%	22/07/2026	0.9656039	4.120879	156.593407	1--45678--12345--89012--5678
GB00BNNGP668	0.375%	22/10/2026	0.9337960	1.024590	133.196721	1--45678--12345--89012--5678

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.