

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

DELIVERY MONTH:	September 2023					
GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	September 2023
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BPCJD880	3.500%	22/10/2025	1.0102600	9.562842	1252.732240	1--45678--12345--89012--56789
GB00BL68HJ26	0.125%	30/01/2026	0.9336274	0.339674	10.869565	1--45678--12345--89012--56789
GB00BNNGP668	0.375%	22/10/2026	0.9219081	1.024590	134.221311	1--45678--12345--89012--56789
GB00BYZW3G56	1.500%	22/07/2026	0.9587810	4.076087	163.043478	1--45678--12345--89012--56789
GB00BK5CVX03	0.625%	07/06/2025	0.9594606	1.707650	145.150273	1--45678--12345--89012--56789
GB00BTHH2R79	2.000%	07/09/2025	0.9805781	5.434783	-38.043478	1--4567
				5.494505	-38.461538	8--12345--89012--56789
GB0030880693	5.000%	07/03/2025	1.0294377	13.586957	-95.108696	1--4567
				13.736264	-96.153846	8--12345--89012--56789

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.