

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH:	December 2024					
GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	December 2024 DELIVERY DAYS
GB00B16NNR78	4.250%	07/12/2027	1.0357987	11.612022 11.675824	-81.284153 -81.730769	23456 90123--67890--34--7--01
GB00BYZW3G56	1.500%	22/07/2026	0.9761395	4.076087	533.967391	23456--90123--67890--34--7--01
GB00BMBL1G81	0.125%	31/01/2028	0.9137866	0.339674	41.440217	23456--90123--67890--34--7--01
GB00BL6C7720	4.125%	29/01/2027	1.0233302	11.209239	1389.945652	23456--90123--67890--34--7--01
GB00BDRHNP05	1.250%	22/07/2027	0.9558688	3.396739	444.972826	23456--90123--67890--34--7--01
GB00BNNGP668	0.375%	22/10/2026	0.9521109	1.030220	40.178571	23456--90123--67890--34--7--01
GB00BPSNB460	3.750%	07/03/2027	1.0162719	10.359116	870.165746	23456--90123--67890--34--7--01

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.