

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

DELIVERY MONTH: DEC-21

GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	DEC-21
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BF0HZ991	0.75 %	22/07/2023	0.9642205	2.038043	266.983696	123--67890--34567--01234----901
GB00B7Z53659	2.25 %	07/09/2023	0.9871779	6.215470	522.099448	123--67890--34567--01234----901
GB00BMGR2791	0.125 %	31/01/2024	0.9401464	0.339674	41.440217	123--67890--34567--01234----901
GB00BFWFPL34	1.00 %	22/04/2024	0.9541955	2.747253	107.142857	123--67890--34567--01234----901
GB00BHBFBH458	2.75 %	07/09/2024	0.9933878	7.596685	638.121547	123--67890--34567--01234----901
GB00BLPK7110	0.25 %	31/01/2025	0.9175329	0.679348	102.908059	123--67890--34567--01234----901

Key: *International Securities Identification Number
Price Factor: price factor expressed as a fraction of par.
Daily Accrued: accrued interest per day on £100000 face value.
Initial Accrued: accrued interest on £100000 face value as of the last day of the month prior to the delivery month.
Delivery Days: - = non business day.

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.