

**LIST OF DELIVERABLE GILTS****SHORT GILT CONTRACT ( 3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: Dec-22**

<b>GILT ISIN* CODE</b>	<b>COUPON PERCENT</b>	<b>REDEMPTION DATE</b>	<b>PRICE FACTOR</b>	<b>DAILY ACCRUED</b>	<b>INITIAL ACCRUED</b>	<b>Dec-22 DELIVERY DAYS</b>
GB00BLPK7110	0.250%	31/01/2025	0.9427477	0.679348	82.880435	12--56789--23456--90123----890
GB00BTHH2R79	2.000%	07/09/2025	0.9736345	5.524862	464.088398	12--56789--23456--90123----890
GB00BHBFH458	2.750%	07/09/2024	0.9957074	7.596685	638.121547	12--56789--23456--90123----890
GB0030880693	5.000%	07/03/2025	1.0434381	13.812155	1160.220995	12--56789--23456--90123----890
GB00BL68HJ26	0.125%	30/01/2026	0.9138571	0.339674	41.779891	12--56789--23456--90123----890
GB00BK5CVX03	0.625%	07/06/2025	0.9428482	1.707650 1.717033	-11.953552 -12.019231	12--567 89--23456--90123----890

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.