

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

GILT	COUPON	REDEMPTION	PRICE	DAILY	INITIAL	SEP-22
ISIN* CODE	PERCENT	DATE	FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS
GB00BFWFPL34	1.00 %	22/04/2024	0.9682306	2.732240	357.923497	12--56789--23456--90123--67890
GB00BHBFBH458	2.75 %	07/09/2024	0.9951473	7.472826	-52.309783	12--567
				7.596685	-53.176796	89--23456--90123--67890
GB00BLPK7110	0.25 %	31/01/2025	0.9364434	0.679348	21.059783	12--56789--23456--90123--67890
GB0030880693	5.00 %	07/03/2025	1.0481331	13.586957	-95.108696	12--567
				13.812155	-96.685083	89--23456--90123--67890
GB00BK5CVX03	0.625 %	07/06/2025	0.9374237	1.707650	145.150273	12--56789--23456--90123--67890
GB00BTTH2R79	2.00 %	07/09/2025	0.9713686	5.434783	-38.043478	12--567
				5.524862	-38.674033	89--23456--90123--67890

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.