

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

<b>DELIVERY MONTH:</b>	<b>December 2023</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>December 2023</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB00BTHH2R79	2.000%	07/09/2025	0.9829010	5.494505	461.538462	1--45678--12345--89012----789
GB00BNNGP668	0.375%	22/10/2026	0.9278305	1.024590	39.959016	1--45678--12345--89012----789
GB00BYZW3G56	1.500%	22/07/2026	0.9621700	4.076087	533.967391	1--45678--12345--89012----789
GB00BL6C7720	4.125%	29/01/2027	1.0336466	11.209239	1389.945652	1--45678--12345--89012----789
GB00BPCJD880	3.500%	22/10/2025	1.0091019	9.562842	372.950820	1--45678--12345--89012----789
GB00BL68HJ26	0.125%	30/01/2026	0.9402191	0.339674	41.779891	1--45678--12345--89012----789
GB00BK5CVX03	0.625%	07/06/2025	0.9650489	1.707650	-11.953552	1--4567
				1.707650	-11.953552	8--12345--89012----789

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.