

LIST OF DELIVERABLE BONDS**SHORT GILT CONTRACT (3% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: September 2024**

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	September 2024 DELIVERY DAYS
GB00BYZW3G56	1.500%	22/07/2026	0.9726479	4.076087	167.119565	23456--90123--67890--34567--0
GB00BPSNB460	3.750%	07/03/2027	1.0180522	10.216346 13.546536	-61.141304 -81.071343	23456 90123--67890--34567--0
GB00BDRHNP05	1.250%	22/07/2027	0.9519144	3.396739	139.266304	23456--90123--67890--34567--0
GB00BNNGP668	0.375%	22/10/2026	0.9459948	1.024590	135.245902	23456--90123--67890--34567--0
GB00BL6C7720	4.125%	29/01/2027	1.0259203	11.209239	381.114130	23456--90123--67890--34567--0

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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$
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.