

**LIST OF DELIVERABLE GILTS****SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2016**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2016</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B7F9S958	1.00	7 Sep 2017	0.9705664	2.747253	-19.230769	1234--7
				2.717391	-19.021739	8901--45678--1234----901
GB00B1VWPC84	5.00	7 Mar 2018	1.0388584	13.736264	-96.153846	1234--7
				13.586957	-95.108696	8901--45678--1234----901
GB00B8KP6M44	1.25	22 Jul 2018	0.9598744	3.434066	130.494505	1234--78901--45678--1234----901
GB00B39R3F84	4.50	7 Mar 2019	1.0429590	12.362637	-86.538462	1234--7
				12.228261	-85.597826	8901--45678--1234----901

Key: \*International Securities Identification Number  
Price Factor: price factor expressed as a fraction of par.  
Daily Accrued: accrued interest per day on £100,000 face value.  
Initial Accrued: accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.  
Delivery Days: - = non business day.  
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.

[http://www.dmo.gov.uk/index.aspx?page=Gilts/Gilts\\_In\\_Issue](http://www.dmo.gov.uk/index.aspx?page=Gilts/Gilts_In_Issue)