

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

<u>GILT ISIN* CODE</u>	<u>COUPON PERCENT</u>	<u>REDEMPTION DATE</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2016 DELIVERY DAYS</u>
GB00B1VWPC84	5.00	7 Mar 2018	1.0294377	13.586957 13.812155	-95.108696 -96.685083	12--567 89--23456--90123--67890
GB00B8KP6M44	1.25	22 Jul 2018	0.9680925	3.396739	135.869565	12--56789--23456--90123--67890
GB00B39R3F84	4.50	7 Mar 2019	1.0361007	12.228261 12.430939	-85.597826 -87.016575	12--567 89--23456--90123--67890
GB00BDV0F150	1.75	22 Jul 2019	0.9656476	4.755435	190.217391	12--56789--23456--90123--67890
GB00B4YRFP41	3.75	7 Sep 2019	1.0214801	10.190217 10.359116	-71.331522 -72.513812	12--567 89--23456--90123--67890

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Delivery Days:

\*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on £100,000 face value.

accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.

- = 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)