

**LIST OF DELIVERABLE GILTS****SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: Jun-17**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>Jun-17</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B39R3F84	4.5	07-Mar-19	1.0255765	12.228261	1039.40217	12--56789--23456--90123--67890
GB00BDV0F150	1.75	22-Jul-19	0.9742534	4.834254	623.618785	12--56789--23456--90123--67890
GB00B4YRFP41	3.75	07-Sep-19	1.0162796	10.190217	866.168478	12--56789--23456--90123--67890
GB00B058DQ55	4.75	07-Mar-20	1.046081	12.907609	1097.14674	12--56789--23456--90123--67890
GB00BN65R198	2	22-Jul-20	0.9702228	5.524862	712.707182	12--56789--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 £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:  $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$ 

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 Deliver: