

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

DELIVERY MONTH: MARCH 2017

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u> <u>PERCENT</u>	<u>REDEMPTION</u> <u>DATE</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>MARCH 2017</u> <u>DELIVERY DAYS</u>
GB00B39R3F84	4.50	7 Mar 2019	1.0291461	12.430939 12.228261	-87.016575 -85.597826	123--67 890--34567--01234--78901
GB00BDV0F150	1.75	22 Jul 2019	0.9713085	4.834254	178.867403	123--67890--34567--01234--78901
GB00B4YRFP41	3.75	7 Sep 2019	1.0180542	10.359116 10.190217	-72.513812 -71.331522	123--67 890--34567--01234--78901
GB00B058DQ55	4.75	7 Mar 2020	1.0501197	13.121547 12.907609	-91.850829 -90.353261	123--67 890--34567--01234--78901

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

http://www.dmo.gov.uk/index.aspx?page=Gilts/Gilts_In_Issue
