

LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2015**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2015</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B3Z3K594	1.75	22 Jan 2017	0.9801174	4.834254	623.618785	12345--89012--56789--23456--90
GB00B7F9S958	1.00	7 Sep 2017	0.9564857	2.717391	230.978261	12345--89012--56789--23456--90
GB00B1VWPC84	5.00	7 Mar 2018	1.0526680	13.586957	1154.891304	12345--89012--56789--23456--90
GB00B8KP6M44	1.25	22 Jul 2018	0.9479068	3.453039	445.441989	12345--89012--56789--23456--90

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 Deliverable Gilts.

Issue Date: 11 December 2014