

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

DELIVERY MONTH: SEPTEMBER 2015

<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 2015 DELIVERY DAYS</u>
GB00B7F9S958	1.00	7 Sep 2017	0.9611525	2.717391 2.747253	-19.021739 -19.230769	1234--7 8901--45678--12345--890
GB00B1VWPC84	5.00	7 Mar 2018	1.0481331	13.586957 13.736264	-95.108696 -96.153846	1234--7 8901--45678--12345--890
GB00B8KP6M44	1.25	22 Jul 2018	0.9519144	3.396739	135.869565	1234--78901--45678--12345--890

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: 23 March 2015