

**LIST OF DELIVERABLE GILTS****SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 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>JUNE 2016 DELIVERY DAYS</u>
GB00B1VWPC84	5.00	7 Mar 2018	1.0341113	13.586957	1154.891304	123--67890--34567--01234--7890
GB00B8KP6M44	1.25	22 Jul 2018	0.9639765	3.434066	446.428571	123--67890--34567--01234--7890
GB00B39R3F84	4.50	7 Mar 2019	1.0394941	12.228261	1039.402174	123--67890--34567--01234--7890
GB00BDV0F150	1.75	22 Jul 2019	0.9627929	4.807692	625.000000	123--67890--34567--01234--7890

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.