

**LIST OF DELIVERABLE GILTS****MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 2015**

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON PERCENT</u></b>	<b><u>REDEMPTION DATE</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>DECEMBER 2015 DELIVERY DAYS</u></b>
GB00B058DQ55	4.75	7 Mar 2020	1.0290921	13.049451	1096.153846	1234--78901--45678--1234----901
GB00BN65R198	2.00	22 Jul 2020	0.9160227	5.434783	711.956522	1234--78901--45678--1234----901
GB00B582JV65	3.75	7 Sep 2020	0.9892020	10.302198	865.384615	1234--78901--45678--1234----901
GB00BYY5F581	1.50	22 Jan 2021	0.8848510	4.076087	358.695652	1234--78901--45678--1234----901
GB00B4RMG977	3.75	7 Sep 2021	0.9871925	10.302198	865.384615	1234--78901--45678--1234----901

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Delivery Days:

\*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on £100,000 face value.

accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.

- = 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.