

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 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>DECEMBER 2016 DELIVERY DAYS</u>
GB00BTHH2R79	2.00	7 Sep 2025	0.8533258	5.524862	464.088398	12--56789--23456--90123----890-
GB00BYZW3G56	1.50	22 Jul 2026	0.8016099	4.076087	533.967391	12--56789--23456--90123----890-
GB00B16NNR78	4.25	7 Dec 2027	1.0221059	11.612022 11.675824	-81.284153 -81.730769	12--567 89--23456--90123----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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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.