

LIST OF DELIVERABLE GILTS**ULTRA 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>
GB00BN65R313	3.50	22 Jan 2045	0.9159729	9.510870	1245.923913	12--56789--23456--90123----890-
GB00B128DP45	4.25	7 Dec 2046	1.0434706	11.612022 11.675824	-81.284153 -81.730769	12--567 89--23456--90123----890-
GB00B39R3707	4.25	7 Dec 2049	1.0456032	11.612022 11.675824	-81.284153 -81.730769	12--567 89--23456--90123----890-
GB00B6RNH572	3.75	22 Jul 2052	0.9526971	10.190217	1334.918478	12--56789--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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.