

**LIST OF DELIVERABLE GILTS****LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2016**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2016</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB0030880693	5.00	7 Mar 2025	1.0732709	13.586957	1154.891304	123--67890--34567--01234--7890
GB00BTHH2R79	2.00	7 Sep 2025	0.8463821	5.434783	461.956522	123--67890--34567--01234--7890
GB00BYZW3G56	1.50	22 Jul 2026	0.7932707	4.120879	424.450549	123--67890--34567--01234--7890
GB00B16NNR78	4.25	7 Dec 2027	1.0228981	11.612022	-81.284153	123--67
				11.612022	-81.284153	890--34567--01234--7890

Key:  
Price Factor: \*International Securities Identification Number  
Daily Accrued: price factor expressed as a fraction of par.  
Initial Accrued: accrued interest per day on £100,000 face value.  
Delivery Days: 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.

[http://www.dmo.gov.uk/index.aspx?page=Gilts/Gilts\\_In\\_Issue](http://www.dmo.gov.uk/index.aspx?page=Gilts/Gilts_In_Issue)