

LIST OF DELIVERABLE GILTS

ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INT

DELIVERY MONTH: JUNE 2016

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u> <u>PERCENT</u>	<u>REDEMPTION</u> <u>DATE</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>JUNE 2016</u> <u>DELIVERY DAYS</u>
GB00BN65R313	3.50	22 Jan 2045	0.9151709	9.615385	1250.000000	123--67890--34567--01234-- 7890
GB00B128DP45	4.25	7 Dec 2046	1.0438438	11.612022 11.612022	-81.284153 -81.284153	123--67 890--34567--01234--
GB00B39R3707	4.25	7 Dec 2049	1.0459347	11.612022 11.612022	-81.284153 -81.284153	123--67 890--34567--01234--
GB00B6RNH572	3.75	22 Jul 2052	0.9523993	10.302198	1339.285714	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 (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.

http://www.dmo.gov.uk/index.aspx?page=Gilts/Gilts_In_Issue