

**LIST OF DELIVERABLE GILTS**  
**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**  
**DELIVERY MONTH: JUNE 2017**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2017</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00BYZW3G56	1.50	22-Jul-26	0.8101497	4.143646	534.530387	12--56789--23456--90123--67890
GB00BDRHNP05	1.25	22-Jul-27	0.7725909	3.453039	265.883978	12--56789--23456--90123--67890
GB00B16NNR78	4.25	07-Dec-27	1.0212981	11.675824 11.612022	-81.730769 -81.284153	12--567 89--23456--90123--67890

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.