LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: SEPTEMBER 2016

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	SEPTEMBER 2016 DELIVERY DAYS
GB00BTHH2R79	2.00	7 Sep 2025	0.8498570	5.434783	-38.043478	12--567
				5.524862	-38.674033	89--23456--90123--67890
GB00BYZW3G56	1.50	22 Jul 2026	0.7974543	4.076087	163.043478	12--56789--23456--90123--67890
GB00B16NNR78	4.25	7 Dec 2027	1.0224423	11.612022	987.021858	12--56789--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 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