

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

<b><u>GILT</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE</u></b>	<b><u>DAILY</u></b>	<b><u>INITIAL</u></b>	<b><u>MARCH 2016</u></b>
<b><u>ISIN* CODE</u></b>	<b><u>PERCENT</u></b>	<b><u>DATE</u></b>	<b><u>FACTOR</u></b>	<b><u>ACCRUED</u></b>	<b><u>ACCRUED</u></b>	<b><u>DELIVERY DAYS</u></b>
GB0030880693	5.00	7 Mar 2025	1.0750828	13.736264	-96.153846	1234--7
				13.586957	-95.108696	8901--45678--1234---901
GB00BTHH2R79	2.00	7 Sep 2025	0.8429948	5.494505	-38.461538	1234--7
				5.434783	-38.043478	8901--45678--1234---901
GB00B16NNR78	4.25	7 Dec 2027	1.0232310	11.612022	975.409836	1234--78901--45678--1234---901

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Delivery Days:

\*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on £100,000 face value.

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)