

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 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>
GB00B058DQ55	4.75	7 Mar 2020	1.0275830	13.049451	-91.346154	1234--7
				12.907609	-90.353261	8901--45678--1234----901
GB00BN65R198	2.00	22 Jul 2020	0.9201401	5.494505	208.791209	1234--78901--45678--1234----901
GB00B582JV65	3.75	7 Sep 2020	0.9897694	10.302198	-72.115385	1234--7
				10.190217	-71.331522	8901--45678--1234----901
GB00BYY5F581	1.50	22 Jan 2021	0.8898855	4.120879	156.593407	1234--78901--45678--1234----901
GB00B4RMG977	3.75	7 Sep 2021	0.9877399	10.302198	-72.115385	1234--7
				10.190217	-71.331522	8901--45678--1234----901
GB00B3KJDQ49	4.00	7 Mar 2022	1.0000067	10.989011	-76.923077	1234--7
				10.869565	-76.086957	8901--45678--1234----901

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.

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