

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

<b><u>GILT</u></b> <b><u>ISIN* CODE</u></b>	<b><u>COUPON</u></b> <b><u>PERCENT</u></b>	<b><u>REDEMPTION</u></b> <b><u>DATE</u></b>	<b><u>PRICE</u></b> <b><u>FACTOR</u></b>	<b><u>DAILY</u></b> <b><u>ACCRUED</u></b>	<b><u>INITIAL</u></b> <b><u>ACCRUED</u></b>	<b><u>JUNE 2016</u></b> <b><u>DELIVERY DAYS</u></b>
GB00BN65R198	2.00	22 Jul 2020	0.9243637	5.494505	714.285714	123--67890--34567--01234--7890
GB00B582JV65	3.75	7 Sep 2020	0.9902373	10.190217	866.168478	123--67890--34567--01234--7890
GB00BYY5F581	1.50	22 Jan 2021	0.8950631	4.120879	535.714286	123--67890--34567--01234--7890
GB00B4RMG977	3.75	7 Sep 2021	0.9881876	10.190217	866.168478	123--67890--34567--01234--7890
GB00B3KJDQ49	4.00	7 Mar 2022	0.9999507	10.869565	923.913043	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 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)