

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

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON PERCENT</u></b>	<b><u>REDEMPTION DATE</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>SEPTEMBER 2016 DELIVERY DAYS</u></b>
GB00B582JV65	3.75	7 Sep 2020	0.9908149	10.190217 10.359116	-71.331522 -72.513812	12--567 89--23456--90123--67890
GB00BY5F581	1.50	22 Jan 2021	0.9002719	4.076087	163.043478	12--56789--23456--90123-- 67890
GB00B4RMG977	3.75	7 Sep 2021	0.9887449	10.190217 10.359116	-71.331522 -72.513812	12--567 89--23456--90123--67890
GB00B3KJDQ49	4.00	7 Mar 2022	1.0000066	10.869565 11.049724	-76.086957 -77.348066	12--567 89--23456--90123--67890
GB00B7L9SL19	1.75	7 Sep 2022	0.8807440	4.755435 4.834254	-33.288043 -33.839779	12--567 89--23456--90123--67890

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)

