

LIST OF DELIVERABLE GILTS**ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

DELIVERY MONTH: JUNE 2017

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u> <u>PERCENT</u>	<u>REDEMPTION</u> <u>DATE</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>JUNE 2017</u> <u>DELIVERY DAYS</u>
GB00B128DP45	4.25	7 Dec 2046	1.0430900	11.675824 11.612022	-81.730769 -81.284153	12--567 89--23456--90123--67890
GB00B39R3707	4.25	7 Dec 2049	1.0452652	11.675824 11.612022	-81.730769 -81.284153	12--567 89--23456--90123--67890
GB00B6RNH572	3.75	22 Jul 2052	0.9530022	10.359116	1336.325967	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.

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

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