

LIST OF DELIVERABLE GILTS**ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 2015**

<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>DECEMBER 2015</u> <u>DELIVERY DAYS</u>
GB00B84Z9V04	3.25	22 Jan 2044	0.8739795	8.831522	1156.929348	1234--78901--45678--1234----901
GB00BN65R313	3.50	22 Jan 2045	0.9143805	9.510870	1245.923913	1234--78901--45678--1234----901
GB00B128DP45	4.25	7 Dec 2046	1.0442098	11.612022 11.612022	-81.284153 -81.284153	1234--7 8901--45678--1234----901
GB00B39R3707	4.25	7 Dec 2049	1.0462596	11.612022 11.612022	-81.284153 -81.284153	1234--7 8901--45678--1234----901
GB00B6RNH572	3.75	22 Jul 2052	0.9521055	10.190217	1334.918478	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.