LIST OF DELIVERABLE GILTS

ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: SEPTEMBER 2017

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	SEPTEMBER 2017 DELIVERY DAYS
GB00B128DP45	4.25	7 Dec 2046	1.0428361	11.612022	987.021858	1--45678--12345--89012--56789-
GB00BDCHBW80	1.50	22 Jul 2047	0.5663185	4.076087	163.043478	1--45678--12345--89012--56789-
GB00B39R3707	4.25	7 Dec 2049	1.0450331	11.612022	987.021858	1--45678--12345--89012--56789-
GB00B6RNH572	3.75	22 Jul 2052	0.9531637	10.190217	407.608696	1--45678--12345--89012--56789-

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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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.