

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

<u>GILT ISIN* CODE</u>	<u>COUPON PERCENT</u>	<u>REDEMPTION DATE</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2015 DELIVERY DAYS</u>
GB00BHBFBH458	2.75	7 Sep 2024	0.9061631	7.472826 7.554945	-52.309783 -52.884615	1234--7 8901--45678--12345--890
GB0030880693	5.00	7 Mar 2025	1.0785114	13.586957 13.736264	-95.108696 -96.153846	1234--7 8901--45678--12345--890
GB00BTHH2R79	2.00	7 Sep 2025	0.8362718	5.434783 5.494505	-38.043478 -38.461538	1234--7 8901--45678--12345--890
GB00B16NNR78	4.25	7 Dec 2027	1.0239957	11.612022	987.021858	1234--78901--45678--12345--890

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.

Issue Date: 23 March 2015