

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2015</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00BDV0F150	1.75	22 Jul 2019	0.9148995	4.834254	623.618785	12345--89012--56789--23456--90
GB00B4YRFP41	3.75	7 Sep 2019	0.9902373	10.190217	866.168478	12345--89012--56789--23456--90
GB00B058DQ55	4.75	7 Mar 2020	1.0321959	12.907609	1097.146739	12345--89012--56789--23456--90
GB00BN65R198	2.00	22 Jul 2020	0.9078718	5.524862	712.707182	12345--89012--56789--23456--90
GB00B582JV65	3.75	7 Sep 2020	0.9881876	10.190217	866.168478	12345--89012--56789--23456--90

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: 11 December 2014