

LIST OF DELIVERABLE GILTS**MEDIUM 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>
GB00B4YRFP41	3.75	7 Sep 2019	0.9908149	10.190217 10.302198	-71.331522 -72.115385	1234--7 8901--45678--12345--890
GB00B058DQ55	4.75	7 Mar 2020	1.0307176	12.907609 13.049451	-90.353261 -91.346154	1234--7 8901--45678--12345--890
GB00BN65R198	2.00	22 Jul 2020	0.9119709	5.434783	217.391304	1234--78901--45678--12345--890
GB00B582JV65	3.75	7 Sep 2020	0.9887449	10.190217 10.302198	-71.331522 -72.115385	1234--7 8901--45678--12345--890
GB00B4RMG977	3.75	7 Sep 2021	0.9867552	10.190217 10.302198	-71.331522 -72.115385	1234--7 8901--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