

LIST OF DELIVERABLE GILTS**ULTRA 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>
GB00B84Z9V04	3.25	22 Jan 2044	0.8733849	8.831522	353.260870	1234--78901--45678--12345--890
GB00BN65R313	3.50	22 Jan 2045	0.9140016	9.510870	380.434783	1234--78901--45678--12345--890
GB00B128DP45	4.25	7 Dec 2046	1.0443296	11.612022	987.021858	1234--78901--45678--12345--890
GB00B39R3707	4.25	7 Dec 2049	1.0463593	11.612022	987.021858	1234--78901--45678--12345--890
GB00B6RNH572	3.75	22 Jul 2052	0.9519684	10.190217	407.608696	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: 11 December 2014