

**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3782

**SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2014**

<b><u>GILT</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE</u></b>	<b><u>DAILY</u></b>	<b><u>INITIAL</u></b>	<b><u>JUNE 2014</u></b>
<b><u>ISIN* CODE</u></b>			<b><u>FACTOR</u></b>	<b><u>ACCRUED</u></b>	<b><u>ACCRUED</u></b>	<b><u>DELIVERY DAYS</u></b>
GB00B3QCG246	2.00	22 Jan 2016	0.9840894	5.524862	712.707182	-23456--90123--67890--34567--0
GB00B0V3WX43	4.00	7 Sep 2016	1.0217155	10.869565	923.913043	-23456--90123--67890--34567--0
GB00B3Z3K594	1.75	22 Jan 2017	0.9684761	4.834254	623.618785	-23456--90123--67890--34567--0

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 December 2013

