

INITIAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3807

MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: SEPTEMBER 2014**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>SEPTEMBER 2014</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B39R3F84	4.50	7 Mar 2019	1.0204806	12.228261 12.430939	-85.597826 -87.016575	12345-- 89012--56789--23456--90
GB00BDV0F150	1.75	22 Jul 2019	0.9009716	4.755435	190.217391	12345--89012--56789--23456--90
GB00B4YRFP41	3.75	7 Sep 2019	0.9887449	10.190217 10.359116	-71.331522 -72.513812	12345-- 89012--56789--23456--90
GB00B058DQ55	4.75	7 Mar 2020	1.0368059	12.907609 13.121547	-90.353261 -91.850829	12345-- 89012--56789--23456--90
GB00B582JV65	3.75	7 Sep 2020	0.9867552	10.190217 10.359116	-71.331522 -72.513812	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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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 March 2014