

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3797

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2014</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB0033280339	4.75	7 Sep 2015	1.0257630	13.121547	-91.850829	--34567
				12.907609	-90.353261	--01234--78901--45678--1
GB00B3QCG246	2.00	22 Jan 2016	0.9816990	5.524862	204.419890	--34567--01234--78901--45678--1
GB00B0V3WX43	4.00	7 Sep 2016	1.0240710	11.049724	-77.348066	--34567
				10.869565	-76.086957	--01234--78901--45678--1
GB00B3Z3K594	1.75	22 Jan 2017	0.9655748	4.834254	178.867403	--34567--01234--78901--45678--1

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: 12 February 2014