

**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3807

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

<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>DECEMBER 2014 DELIVERY DAYS</u>
GB00B7Z53659	2.25	7 Sep 2023	0.8716539	6.215470	522.099448	12345--89012--56789--234---901
GB00BHBFBH458	2.75	7 Sep 2024	0.8997345	7.596685	638.121547	12345--89012--56789--234---901
GB0030880693	5.00	7 Mar 2025	1.0834533	13.812155	1160.220994	12345--89012--56789--234---901

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 March 2014