

**LIST OF DELIVERABLE GILTS****LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2015**

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON PERCENT</u></b>	<b><u>REDEMPTION DATE</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>JUNE 2015 DELIVERY DAYS</u></b>
GB00BHBFBH458	2.75	7 Sep 2024	0.9039704	7.472826	635.190217	12345--89012--56789--23456--90
GB0030880693	5.00	7 Mar 2025	1.0801311	13.586957	1154.891304	12345--89012--56789--23456--90
GB00BTHH2R79	2.00	7 Sep 2025	0.8329382	5.434783	391.304348	12345--89012--56789--23456--90
GB00B16NNR78	4.25	7 Dec 2027	1.0244363	11.675824 11.612022	-81.730769 -81.284153	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:  $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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 March 2015