

INITIAL LIST OF DELIVERABLE GILTS

Attachment to Liffe Notice No. 3860

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>DECEMBER 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	1.0193729	12.430939	1044.198895	12345--89012--56789--234---901
GB00BDV0F150	1.75	22 Jul 2019	0.9055305	4.755435	622.961957	12345--89012--56789--234---901
GB00B4YRFP41	3.75	7 Sep 2019	0.9892046	10.359116	870.165746	12345--89012--56789--234---901
GB00B058DQ55	4.75	7 Mar 2020	1.0352332	13.121547	1102.209945	12345--89012--56789--234---901
GB00BN65R198	2.00	22 Jul 2020	0.8998803	5.434783	478.260870	12345--89012--56789--234---901
GB00B582JV65	3.75	7 Sep 2020	0.9871950	10.359116	870.165746	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: 9 September 2014