

INITIAL LIST OF DELIVERABLE GILTS

Attachment to Liffe Notice No. 3863

MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2015**

| <u>GILT</u> | <u>COUPON</u> | <u>REDEMPTION</u> | <u>PRICE</u> | <u>DAILY</u> | <u>INITIAL</u> | <u>MARCH 2015</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 | 1.0183913 | 12.430939 | -87.016575 | -23456- |
| | | | | 12.228261 | -85.597826 | -90123--67890--34567--01 |
| GB00BDV0F150 | 1.75 | 22 Jul 2019 | 0.9101214 | 4.834254 | 178.867403 | -23456--90123--67890--34567--01 |
| GB00B4YRFP41 | 3.75 | 7 Sep 2019 | 0.9897692 | 10.359116 | -72.513812 | -23456- |
| | | | | 10.190217 | -71.331522 | -90123--67890--34567--01 |
| GB00B058DQ55 | 4.75 | 7 Mar 2020 | 1.0337937 | 13.121547 | -91.850829 | -23456- |
| | | | | 12.907609 | -90.353261 | -90123--67890--34567--01 |
| GB00BN65R198 | 2.00 | 22 Jul 2020 | 0.9037905 | 5.524862 | 204.419890 | -23456--90123--67890--34567--01 |
| GB00B582JV65 | 3.75 | 7 Sep 2020 | 0.9877398 | 10.359116 | -72.513812 | -23456- |
| | | | | 10.190217 | -71.331522 | -90123--67890--34567--01 |

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: 17 September 2014