

INITIAL LIST OF DELIVERABLE GILTS

Attachment to Liffe Notice No. 3863

SHORT GILT CONTRACT (3% 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>
GB00B0V3WX43	4.00	7 Sep 2016	1.0147234	11.049724	-77.348066	-23456-
				10.869565	-76.086957	-90123--67890--34567--01
GB00B3Z3K594	1.75	22 Jan 2017	0.9771283	4.834254	178.867403	-23456--90123--67890--34567--01
GB00B7F9S958	1.00	7 Sep 2017	0.9518695	2.762431	-19.337017	-23456-
				2.717391	-19.021739	-90123--67890--34567--01
GB00B1VWPC84	5.00	7 Mar 2018	1.0572791	13.812155	-96.685083	-23456-
				13.586957	-95.108696	-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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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: 17 September 2014