

**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to Liffe Notice No. 3863

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

<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>JUNE 2015 DELIVERY DAYS</u>
GB00B84Z9V04	3.25	22 Jan 2044	0.8727745	8.977901	1158.149171	12345--89012--56789--23456--90
GB00BN65R313	3.50	22 Jan 2045	0.9136084	9.668508	1247.237569	12345--89012--56789--23456--90
GB00B128DP45	4.25	7 Dec 2046	1.0445687	11.675824 11.612022	-81.730769 -81.284153	12345-- 89012--56789--23456--90
GB00B39R3707	4.25	7 Dec 2049	1.0465783	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: 17 September 2014