

**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to Liffe Notice No. 3844

**ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2014**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>SEPTEMBER 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>
GB00B1VWPJ53	4.50	7 Dec 2042	1.0841368	12.295082	1045.081967	12345--89012--56789--23456--90
GB00B84Z9V04	3.25	22 Jan 2044	0.8710196	8.831522	353.260870	12345--89012--56789--23456--90
GB00BN65R313	3.50	22 Jan 2045	0.9124461	9.510870	641.484506	12345--89012--56789--23456--90
GB00B128DP45	4.25	7 Dec 2046	1.0450331	11.612022	987.021858	12345--89012--56789--23456--90
GB00B39R3707	4.25	7 Dec 2049	1.0469840	11.612022	987.021858	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: 7 July 2014