

**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to Liffe Notice No. 3844

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

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u> <u>PERCENT</u>	<u>REDEMPTION</u> <u>DATE</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>DECEMBER 2014</u> <u>DELIVERY DAYS</u>
GB00B1VWPJ53	4.50	7 Dec 2042	1.0837960	12.295082 12.362637	-86.065574 -86.538462	12345-- 89012--56789--234---901
GB00B84Z9V04	3.25	22 Jan 2044	0.8715909	8.831522	1156.929348	12345--89012--56789--234---901
GB00BN65R313	3.50	22 Jan 2045	0.9128354	9.510870	1506.973637	12345--89012--56789--234---901
GB00B128DP45	4.25	7 Dec 2046	1.0449203	11.612022 11.675824	-81.284153 -81.730769	12345-- 89012--56789--234---901
GB00B39R3707	4.25	7 Dec 2049	1.0468905	11.612022 11.675824	-81.284153 -81.730769	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: 7 July 2014