INITIAL LIST OF DELIVERABLE GILTS Attachment to London Notice No. 3612

LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: DECEMBER 2012

GILT ISIN* CODE	COUPON	REDEMPTION	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	DECEMBER 2012 DELIVERY DAYS
GB00B4RMG977	3.75	7 Sep 2021	0.9816226	10.359116	870.165746	--34567--01234--78901--4--78--1
GB00B3KJDQ49	4.00	7 Mar 2022	0.9999507	11.049724	928.176796	--34567--01234--78901--4--78--1
GB0030880693	5.00	7 Mar 2025	1.0961319	13.812155	1160.220994	--34567--01234--78901--4--78--1
GB00B7L9SL19	1.75	7 Sep 2022	0.8195615	4.834254	406.077348	--34567--01234--78901--4--78--1

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: 22 June 2012