

**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3616

**SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 2012**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>DECEMBER 2012</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 2014	1.0340903	13.812155	1160.220994	--34567--01234--78901--4--78--1
GB00B4LFZR36	2.75	22 Jan 2015	0.9948316	7.472826	978.940217	--34567--01234--78901--4--78--1
GB0033280339	4.75	7 Sep 2015	1.0460632	13.121547	1102.209945	--34567--01234--78901--4--78--1
GB00B3QCG246	2.00	22 Jan 2016	0.9702190	5.434783	711.956522	--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:  $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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: 26 June 2012