

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3718

LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: JUNE 2013**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>JUNE 2013 DELIVERY DAYS</u>
GB00B3KJDQ49	4.00	7 Mar 2022	0.9999507	10.869565	923.913043	--34567--01234--78901--45678--
GB00B7L9SL19	1.75	7 Sep 2022	0.8271861	4.755435	404.211957	--34567--01234--78901--45678--
GB0030880693	5.00	7 Mar 2025	1.0930627	13.586957	1154.891304	--34567--01234--78901--45678--

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: 14 May 2013

