

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3567

LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2012**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>MARCH 2012 DELIVERY DAYS</u>
GB00B4RMG977	3.75	7 Sep 2021	0.9803802	10.302198 10.190217	-72.115385 -71.331522	12--567 89--23456--90123--67890-
GB00B3KJDQ49	4.00	7 Mar 2022	1.0000067	10.989011 10.869565	-76.923077 -76.086957	12--567 89--23456--90123--67890-

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: 15 February 2012