FINAL LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: SEPTEMBER 2012

GILT ISIN* CODE	COUPON	REDEMPTION	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	SEPTEMBER 2012 DELIVERY DAYS
GB00B4RMG977	3.75	7 Sep 2021	0.9812379	10.190217	-71.331522	--34567
				10.359116	-72.513812	--01234--78901--45678--
GB00B3KJDQ49	4.00	7 Mar 2022	1.0000066	10.869565	-76.086957	--34567
				11.049724	-77.348066	--01234--78901--45678--
GB00B7L9SL19	1.75	7 Sep 2022	0.8158049	4.755435	-33.288043	--34567
				4.834254	-33.839779	--01234--78901--45678--
GB0030880693	5.00	7 Mar 2025	1.0977240	13.586957	-95.108696	--34567
				13.812155	-96.685083	--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 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: 16 August 2012