

**FINAL LIST OF DELIVERABLE GILTS**

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

Attachment to London Notice No. 3598

**DELIVERY MONTH: JUNE 2012**

<b><u>GILT</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE</u></b>	<b><u>DAILY</u></b>	<b><u>INITIAL</u></b>	<b><u>JUNE 2012</u></b>
<b><u>ISIN* CODE</u></b>			<b><u>FACTOR</u></b>	<b><u>ACCRUED</u></b>	<b><u>ACCRUED</u></b>	<b><u>DELIVERY DAYS</u></b>
GB00B0V3WX43	4.00	7 Sep 2016	0.9999507	10.869565	923.913043	1---678--12345--89012--56789-
GB00B3Z3K594	1.75	22 Jan 2017	0.9055528	4.807692	625.000000	1---678--12345--89012--56789-
GB00B7F9S958	1.00	7 Sep 2017	0.8587941	2.717391	228.260870	1---678--12345--89012--56789-
GB00B1VWPC84	5.00	7 Mar 2018	1.0509821	13.586957	1154.891304	1---678--12345--89012--56789-

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 May 2012