

**FINAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No.3598

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2012</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B3KJDW09	2.25	7 Mar 2014	0.9871700	6.114130	519.701087	1---678--12345--89012--56789-
GB0031829509	5.00	7 Sep 2014	1.0434587	13.586957	1154.891304	1---678--12345--89012--56789-
GB00B4LFZR36	2.75	22 Jan 2015	0.9936790	7.554945	982.142857	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