

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3567

SHORT GILT CONTRACT (3% 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>
GB00B3KJDW09	2.25	7 Mar 2014	0.9854333	6.181319 6.114130	-43.269231 -42.798913	12--567 89--23456--90123--67890-
GB0031829509	5.00	7 Sep 2014	1.0481364	13.736264 13.586957	-96.153846 -95.108696	12--567 89--23456--90123--67890-
GB00B4LFZR36	2.75	22 Jan 2015	0.9931048	7.554945	287.087912	12--56789--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