

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3690

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2013**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2013</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 2014	1.0294429	13.812155	-96.685083	1--4567
				13.586957	-95.108696	8--12345--89012--5678---
GB00B4LFZR36	2.75	22 Jan 2015	0.9954109	7.596685	281.077348	1--45678--12345--89012--5678---
GB0033280339	4.75	7 Sep 2015	1.0421214	13.121547	-91.850829	1--4567
				12.907609	-90.353261	8--12345--89012--5678---
GB00B3QCG246	2.00	22 Jan 2016	0.9724561	5.524862	204.419890	1--45678--12345--89012--5678---

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Delivery Days:

*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on £100,000 face value.

accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.

- = 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: 12 February 2013