INITIAL LIST OF DELIVERABLE GILTS **Attachment to London Notice No. 3731**

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

DELIVERY MONTH: DECEMBER 2013

GILT ISIN* CODE	COUPON	REDEMPTION	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	DECEMBER 2013 DELIVERY DAYS
GB00B1VWPC84	5.00	7 Mar 2018	1.0387951	13.812155	1160.220994	-23456--90123--67890--34--7--01
GB00B8KP6M44	1.25	22 Jul 2018	0.8845462	3.396739	444.972826	-23456--90123--67890--34--7--01
GB00B39R3F84	4.50	7 Mar 2019	1.0234724	12.430939	1044.198895	-23456--90123--67890--34--7--01
GB00B4YRFP41	3.75	7 Sep 2019	0.9871950	10.359116	870.165746	-23456--90123--67890--34--7--01

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: 25 June 2013