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

SHORT GILT CONTRACT (3% 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
GB0033280339	4.75	7 Sep 2015	1.0298256	13.121547	1102.209945	-23456--90123--67890--34--7--01
GB00B3QCG246	2.00	22 Jan 2016	0.9793943	5.434783	711.956522	-23456--90123--67890--34--7--01
GB00B0V3WX43	4.00	7 Sep 2016	1.0263099	11.049724	928.176796	-23456--90123--67890--34--7--01
GB00B3Z3K594	1.75	22 Jan 2017	0.9627794	4.755435	622.961957	-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