

**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3728

**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 2013**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>DECEMBER 2013 DELIVERY DAYS</u>
GB00B7L9SL19	1.75	7 Sep 2022	0.8349977	4.834254	406.077348	-23456--90123--67890--34--7--01
GB0030880693	5.00	7 Mar 2025	1.0899182	13.812155	1160.220994	-23456--90123--67890--34--7--01
GB00B7Z53659	2.25	7 Sep 2023	0.8596480	6.215470	522.099448	-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:  $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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: 11 June 2013