LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: DECEMBER 2017

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	DECEMBER 2017 DELIVERY DAYS
GB00B3KJDQ49	4.00	7 Mar 2022	0.9999507	11.049724	928.176796	1--45678--12345--89012----789--
GB00BD0PCK97	0.50	22 Jul 2022	0.8530698	1.358696	177.989130	1--45678--12345--89012----789--
GB00B7L9SL19	1.75	7 Sep 2022	0.9032356	4.834254	406.077348	1--45678--12345--89012----789--
GB00BF0HZ991	0.75	22 Jul 2023	0.8373091	2.038043	271.127342	1--45678--12345--89012----789--
GB00B7Z53659	2.25	7 Sep 2023	0.9106610	6.215470	522.099448	1--45678--12345--89012----789--

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.