

LIST OF DELIVERABLE GILTS

**SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

**DELIVERY MONTH: DECEMBER 2016**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>DECEMBER 2016</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B8KP6M44	1.25	22 Jul 2018	0.9721665	3.396739	444.972826	12--56789--23456--90123----890-
GB00B39R3F84	4.50	7 Mar 2019	1.0325716	12.430939	1044.198895	12--56789--23456--90123----890-
GB00BDV0F150	1.75	22 Jul 2019	0.9684713	4.755435	622.961957	12--56789--23456--90123----890-
GB00B4YRFP41	3.75	7 Sep 2019	1.0197255	10.359116	870.165746	12--56789--23456--90123----890-

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.

[http://www.dmo.gov.uk/index.aspx?page=Gilts/Gilts\\_In\\_Issue](http://www.dmo.gov.uk/index.aspx?page=Gilts/Gilts_In_Issue)