

**LIST OF DELIVERABLE GILTS****SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

DELIVERY MONTH: DECEMBER 2017

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>DECEMBER 2017</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00BDV0F150	1.75	22 Jul 2019	0.9801124	4.755435	622.961957	1--45678--12345--89012----789--
GB00B4YRFP41	3.75	7 Sep 2019	1.0127665	10.359116	870.165746	1--45678--12345--89012----789--
GB00B058DQ55	4.75	7 Mar 2020	1.0380048	13.121547	1102.209945	1--45678--12345--89012----789--
GB00BN65R198	2.00	22 Jul 2020	0.9747725	5.434783	711.956522	1--45678--12345--89012----789--
GB00B582JV65	3.75	7 Sep 2020	1.0197255	10.359116	870.165746	1--45678--12345--89012----789--
GB00BY5F581	1.50	22 Jan 2021	0.9553398	4.076087	533.967391	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.