LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: DECEMBER 2018

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	DECEMBER 2018 DELIVERY DAYS
GB00BN65R198	2.00%	22/07/2020	0.9840854	5.434783	711.956522	--34567--01234--78901--4--78--1
GB00BYY5F581	1.50%	22/01/2021	0.9691028	4.076087	533.967391	--34567--01234--78901--4--78--1
GB00B582JV65	3.75%	07/09/2020	1.0127665	10.359116	870.165746	--34567--01234--78901--4--78--1
GB00B4RMG977	3.75%	07/09/2021	1.0197255	10.359116	870.165746	--34567--01234--78901--4--78--1

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.