

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2018**

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u> <u>PERCENT</u>	<u>REDEMPTION</u> <u>DATE</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>MARCH 2018</u> <u>DELIVERY DAYS</u>
GB00BDRHNP05	1.25	22-Jul-27	0.7863770	3.453039	127.762431	12--56789--23456--90123--6789--
GB00B16NNR78	4.25	07-Dec-27	1.0200008	11.675824	969.093407	12--56789--23456--90123--6789--
GB00B24FF097	4.75	07-Dec-30	1.0743667	13.049451	1083.104396	12--56789--23456--90123--6789--

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.