LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: MARCH 2019

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	MARCH 2019 DELIVERY DAYS
GB00B16NNR78	4.25%	07/12/2027	1.0182860	11.675824	969.093407	1--45678--12345--89012--56789
GB00BFX0ZL78	1.625%	22/10/2028	0.8115024	4.464286	575.892857	1--45678--12345--89012--56789
GB00B24FF097	4.75%	07/12/2030	1.0697985	13.049451	1083.104396	1--45678--12345--89012--56789

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.