

LIST OF DELIVERABLE GILTS**MEDIUM 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>
GB00BD0PCK97	0.50	22 Jul 2022	0.8602070	1.381215	51.104972	12--56789--23456--90123--6789--
GB00B7Z53659	2.25	7 Sep 2023	0.9141380	6.21547 6.11413	-43.508287 -42.798913	12--567 89--23456--90123--6789--
GB00BF0HZ991	0.75	22 Jul 2023	0.8436800	2.071823	76.657459	12--56789--23456--90123--6789--
GB00B3KJDQ49	4.00	7 Mar 2022	1.0000068	11.049724 10.869565	-77.348066 -76.086956	12--567 89--23456--90123--6789--
GB00B7L9SL19	1.75	7 Sep 2022	0.9078689	4.834254 4.755435	-33.839779 -33.288044	12--567 89--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.