

**LIST OF DELIVERABLE GILTS****MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2019**

<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 2019</u> <u>DELIVERY DAYS</u>
GB00BF0HZ991	0.75%	22/07/2023	0.8701899	2.071823	76.657459	1--45678--12345--89012--56789
GB00BFWFPL34	1.00%	22/04/2024	0.8617798	2.747253	354.395604	1--45678--12345--89012--56789
GB00B7Z53659	2.25%	07/09/2023	0.9283440	6.215470 6.114130	-43.508287 -42.798913	1--4567 8--12345--89012--56789
GB00BHBFH458	2.75%	07/09/2024	0.9386719	7.596685 7.472826	-53.176796 -52.309783	1--4567 8--12345--89012--56789
GB0030880693	5.00%	07/03/2025	1.0530145	13.812155 13.586957	-96.685083 -95.108696	1--4567 8--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:  $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.