

LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (3% 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>
GB00B058DQ55	4.75	7 Mar 2020	1.0340031	13.121547 12.907609	-91.850829 -90.353261	12--567 89--23456--90123--6789--
GB00BN65R198	2.00	22 Jul 2020	0.9770431	5.524862	204.419890	12--56789--23456--90123--6789--
GB00BYY5F581	1.50	22 Jan 2021	0.9586934	4.143646	153.314917	12--56789--23456--90123--6789--
GB00B4YRFP41	3.75	7 Sep 2019	1.0110435	10.359116 10.190217	-72.513812 -71.331522	12--567 89--23456--90123--6789--
GB00B582JV65	3.75	7 Sep 2020	1.0180542	10.359116 10.190217	-72.513812 -71.331522	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.