

LIST OF DELIVERABLE GILTS**ULTRA 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>
GB00BDCHBW80	1.50	22-Jul-47	0.5700959	4.143646	153.314917	12--56789--23456--90123--6789--
GB00B6RNH572	3.75	22-Jul-52	0.9534749	10.359116	383.287293	12--56789--23456--90123--6789--
GB00B128DP45	4.25	07-Dec-46	1.0424473	11.675824	969.093407	12--56789--23456--90123--6789--
GB00B39R3707	4.25	07-Dec-49	1.0446879	11.675824	969.093407	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.