

LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (3% 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>
GB00BYY5F581	1.50%	22/01/2021	0.9725577	4.143646	153.314917	1--45678--12345--89012--56789
GB00B3KJDQ49	4.00%	07/03/2022	1.0286414	11.049724	-77.348066	1--4567
				10.869565	-76.086956	8--12345--89012--56789
GB00B4RMG977	3.75%	07/09/2021	1.0180542	10.359116	-72.513812	1--4567
				10.190217	-71.331522	8--12345--89012--56789
GB00B582JV65	3.75%	07/09/2020	1.0110435	10.359116	-72.513812	1--4567
				10.190217	-71.331522	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.