

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

<b><u>GILT</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE</u></b>	<b><u>DAILY</u></b>	<b><u>INITIAL</u></b>	<b><u>MARCH 2019</u></b>
<b><u>ISIN* CODE</u></b>	<b><u>PERCENT</u></b>	<b><u>DATE</u></b>	<b><u>FACTOR</u></b>	<b><u>ACCRUED</u></b>	<b><u>ACCRUED</u></b>	<b><u>DELIVERY DAYS</u></b>
GB00BDCHBW80	1.50%	22/07/2047	0.5779782	4.143646	153.314917	1--45678--12345--89012--56789
GB00BFWFPP71	1.75%	22/01/2049	0.6096399	4.834254	178.867403	1--45678--12345--89012--56789
GB00B06YGN05	4.25%	07/12/2055	1.0478785	11.675824	969.093407	1--45678--12345--89012--56789
GB00B6RNH572	3.75%	22/07/2052	0.9541216	10.359116	383.287293	1--45678--12345--89012--56789
GB00B39R3707	4.25%	07/12/2049	1.0439704	11.675824	969.093407	1--45678--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.