LIST OF DELIVERABLE GILTS

LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: SEPTEMBER 2018

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	SEPTEMBER 2018 DELIVERY DAYS
GB00B16NNR78	4.25%	07/12/2027	1.0191446	11.612022	987.021858	--34567--01234--78901--45678
GB00BFX0ZL78	1.625%	22/10/2028	0.8036024	3.693182	745.901639	--34567--01234--78901--45678
GB00BDRHNP05	1.25%	22/07/2027	0.7959776	3.396739	135.869565	--34567--01234--78901--45678
GB00B24FF097	4.75%	07/12/2030	1.0720859	12.978142	1103.142076	--34567--01234--78901--45678

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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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.