

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2019</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00BFWFPL34	1.00%	22/04/2024	0.8679217	2.732240	106.557377	--34567--01234--78901--45678
GB00BF0HZ991	0.75%	22/07/2023	0.8770948	2.071823	267.265193	--34567--01234--78901--45678
GB0030880693	5.00%	07/03/2025	1.0509821	13.586957	1154.891304	--34567--01234--78901--45678
GB00B7Z53659	2.25%	07/09/2023	0.9319567	6.114130	519.701087	--34567--01234--78901--45678
GB00BHBFH458	2.75%	07/09/2024	0.9411353	7.472826	635.190217	--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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.