

**LIST OF DELIVERABLE GILTS****MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: Jun-18**

<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>Jun-18</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>
GB00BD0PCK97	0.50	22-Jul-22	0.8676437	1.381215	178.176796	1--45678--12345--89012--56789
GB00B7Z53659	2.25	07-Sep-23	0.9176092	6.114130	519.701087	1--45678--12345--89012--56789
GB00BF0HZ991	0.75	22-Jul-23	0.8503167	2.071823	267.265193	1--45678--12345--89012--56789
GB00B7L9SL19	1.75	07-Sep-22	0.9125299	4.755435	404.211956	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 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 included in the final List of Deliverable Gilts.