

LIST OF DELIVERABLE GILTS**ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 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>JUNE 2019</u> <u>DELIVERY DAYS</u>
GB00BDCHBW80	1.50%	22/07/2047	0.5800290	4.143646	534.530387	--34567--01234--78901--45678
GB00BJLR0J16	1.625%	22/10/2054	0.5524263	5.078125	71.038251	--34567--01234--78901--45678
GB00B6RNH572	3.75%	22/07/2052	0.9542831	10.359116	1336.325967	--34567--01234--78901--45678
GB00B06YGN05	4.25%	07/12/2055	1.0477913	11.612022	-81.284153	--34567
				11.675824	-81.730769	--01234--78901--45678
GB00B39R3707	4.25%	07/12/2049	1.0438439	11.612022	-81.284153	--34567
				11.675824	-81.730769	--01234--78901--45678
GB00BFWFPP71	1.75%	22/01/2049	0.6113783	4.834254	623.618784	--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.