

LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (3% 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>
GB00BY5F581	1.50%	22/01/2021	0.9761454	4.143646	534.530387	--34567--01234--78901--45678
GB00B3KJDQ49	4.00%	07/03/2022	1.0263201	10.869565	923.913044	--34567--01234--78901--45678
GB00B4RMG977	3.75%	07/09/2021	1.0162796	10.190217	866.168478	--34567--01234--78901--45678
GB00BD0PCK97	0.50%	22/07/2022	0.9255909	1.381215	178.176796	--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.