

LIST OF DELIVERABLE GILTS**ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

DELIVERY MONTH: Jun-18

<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>Jun-18</u> <u>DELIVERY DAYS</u>
GB00B128DP45	4.25	07-Dec-46	1.0423055	11.675824 11.612022	-81.730769 -81.284153	1--4567 8--12345--89012--56789-
GB00BDCHBW80	1.5	22-Jul-47	0.5720669	4.143646	534.530387	1--45678--12345--89012--56789-
GB00B39R3707	4.25	07-Dec-49	1.0445687	11.675824 11.612022	-81.730769 -81.284153	1--4567 8--12345--89012--56789-
GB00B6RNH572	3.75	22-Jul-52	0.95363	10.359116	1336.325967	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
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.