LIST OF DELIVERABLE GILTS

ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: SEPTEMBER 2019

<u>GILT</u>	COUPON	REDEMPTION	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	SEPTEMBER 2019
ISIN* CODE	PERCENT	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	DELIVERY DAYS
GB00BFWFPP71	1.75%	22/01/2049	0.6131272	4.755435	190.217391	-234569012367890345670
GB00B39R3707	4.25%	07/12/2049	1.0435976	11.612022	987.021858	-234569012367890345670
GB00B6RNH572	3.75%	22/07/2052	0.9544576	10.190217	407.608696	-234569012367890345670
GB00B06YGN05	4.25%	07/12/2055	1.0475845	11.612022	987.021858	-234569012367890345670
GB00BJLR0J16	1.625%	22/10/2054	0.5538763	4.439891	479.508197	-234569012367890345670

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 potentially be included in the final List of Deliverable Gilts.