

**LIST OF DELIVERABLE GILTS****LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2020**

<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>JUNE 2020</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>
GB00B24FF097	4.75%	07/12/2030	1.0638803	12.978142	-90.846994	12345--89012--56789--23456--90
GB00BJMH534	0.875%	22/10/2029	0.7573429	2.390710	93.237705	12345--89012--56789--23456--90
GB0004893086	4.25%	07/06/2032	1.0236747	11.612022	-81.284153	12345--89012--56789--23456--90
GB00BL68HH02	0.375%	22/10/2030	0.6942657	1.024590	18.442623	12345--89012--56789--23456--90

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.