LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: DECEMBER 2019

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	DECEMBER 2019
ISIN* CODE	PERCENT	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	DELIVERY DAYS
GB00BJMHB534	0.875%	22/10/2029	0.7467821	2.390710	93.237705	-23456901236789034701
GB00BFX0ZL78	1.625%	22/10/2028	0.8237592	4.439891	173.155738	-23456901236789034701
GB00B24FF097	4.75%	07/12/2030	1.0663043	12.978142	-90.846994	-23456
				12.978142	-90.846994	901236789034701
GB0004893086	4.25%	07/06/2032	1.0244361	11.612022	-81.284153	-23456
				11.612022	-81.284153	901236789034701

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.