LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: DECEMBER 2020

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	DECEMBER 2020 DELIVERY DAYS
GB00B24FF097	4.75%	07/12/2030	1.0614077	12.978142	-90.846994	1234--7
				13.049451	-91.346154	8901--45678--1234----901
GB00BL68HH02	0.375%	22/10/2030	0.7062872	1.030220	40.178571	1234--78901--45678--1234----901
GB00BJMHB534	0.875%	22/10/2029	0.7681280	2.403846	93.750000	1234--78901--45678--1234----901
GB0004893086	4.25%	07/06/2032	1.0228981	11.612022	-81.284153	1234--7
				11.675824	-81.730769	8901--45678--1234----901

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.