LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: SEPTEMBER 2020

GILT ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	DAILY ACCRUED	INITIAL ACCRUED	SEPTEMBER 2020 DELIVERY DAYS
GB00B24FF097	4.75%	07/12/2030	1.0625769	12.978142	1103.142077	1234--78901--45678--12345--890
GB00BL68HH02	0.375%	22/10/2030	0.7002712	1.024590	112.704918	1234--78901--45678--12345--890
GB00BJMHB534	0.875%	22/10/2029	0.7627303	2.390710	313.183060	1234--78901--45678--12345--890
GB0004893086	4.25%	07/06/2032	1.0232267	11.612022	987.021858	1234--78901--45678--12345--890

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.