

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

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u> <u>PERCENT</u>	<u>REDEMPTION</u> <u>DATE</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>DECEMBER 2020</u> <u>DELIVERY DAYS</u>
GB00BK5CVX03	0.625%	07/06/2025	0.8618051	1.707650 1.717033	-11.953552 -12.019231	1234--7 8901--45678--1234---901
GB00BTHH2R79	2.00%	07/09/2025	0.9139817	5.524862	464.088398	1234--78901--45678--1234---901
GB00BYZW3G56	1.50%	22/07/2026	0.8748441	4.076087	533.967391	1234--78901--45678--1234---901
GB00BL68HJ26	0.125%	30/01/2026	0.8208446	0.339674	61.354067	1234--78901--45678--1234---901
GB0030880693	5.00%	07/03/2025	1.0387951	13.812155	1160.220995	1234--78901--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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.