

LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 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>JUNE 2020</u> <u>DELIVERY DAYS</u>
GB00BF0HZ991	0.75%	22/07/2023	0.9330453	2.060440	267.857143	12345--89012--56789--23456--90
GB00BD0PCK97	0.50%	22/07/2022	0.9485475	1.373626	178.571429	12345--89012--56789--23456--90
GB00BL68HG94	0.125%	31/01/2023	0.9268939	0.343407	18.200550	12345--89012--56789--23456--90
GB00B7L9SL19	1.75%	07/09/2022	0.9727931	4.755435	404.211957	12345--89012--56789--23456--90
GB00B3KJDQ49	4.00%	07/03/2022	1.0170418	10.869565	923.913044	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.