LIST OF DELIVERABLE GILTS

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: DECEMBER 2020

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	DECEMBER 2020
ISIN* CODE	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	DELIVERY DAYS
GB00B7L9SL19	1.75%	07/09/2022	0.9786483	4.834254	406.077348	123478901456781234901
GB00BL68HG94	0.125%	31/01/2023	0.9401464	0.339674	41.440217	123478901456781234901
GB00BF0HZ991	0.75%	22/07/2023	0.9432664	2.038043	266.983696	123478901456781234901
GB00B7Z53659	2.25%	07/09/2023	0.9802189	6.215470	522.099448	123478901456781234901
GB00BD0PCK97	0.50%	22/07/2022	0.9602476	1.358696	177.989130	123478901456781234901

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.