

LIST OF DELIVERABLE GILTS**MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 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>SEPTEMBER 2020</u> <u>DELIVERY DAYS</u>
GB00BK5CVX03	0.625%	07/06/2025	0.8548827	1.707650	145.150273	1234--78901--45678--12345--890
GB00BYZW3G56	1.50%	22/07/2026	0.8699747	4.076087	163.043478	1234--78901--45678--12345--890
GB00BL68HJ26	0.125%	30/01/2026	0.8127016	0.339674	13.181280	1234--78901--45678--12345--890
GB00BTHH2R79	2.00%	07/09/2025	0.9099127	5.434783	-38.043478	1234--7
				5.524862	-38.674033	8901--45678--12345--890
GB00BHBFH458	2.75%	07/09/2024	0.9540481	7.472826	-52.309783	1234--7
				7.596685	-53.176796	8901--45678--12345--890
GB0030880693	5.00%	07/03/2025	1.0409545	13.586957	-95.108696	1234--7
				13.812155	-96.685083	8901--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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.