

**LIST OF DELIVERABLE GILTS****SHORT GILT CONTRACT (3% 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>
GB00BD0PCK97	0.50%	22/07/2022	0.9544261	1.358696	54.347826	1234--78901--45678--12345--890
GB00BL68HG94	0.125%	31/01/2023	0.9335552	0.339674	10.529891	1234--78901--45678--12345--890
GB00BF0HZ991	0.75%	22/07/2023	0.9381811	2.038043	81.521739	1234--78901--45678--12345--890
GB00B7Z53659	2.25%	07/09/2023	0.9785274	6.114130	-42.798913	1234--7
				6.215470	-43.508287	8901--45678--12345--890
GB00B7L9SL19	1.75%	07/09/2022	0.9757217	4.755435	-33.288043	1234--7
				4.834254	-33.839779	8901--45678--12345--890
GB00B3KJDQ49	4.00%	07/03/2022	1.0147207	10.869565	-76.086956	1234--7
				11.049724	-77.348066	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.