

LIST OF DELIVERABLE GILTS**ULTRA LONG GILT CONTRACT (4% 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>
GB00BFWFPP71	1.75%	22/01/2049	0.6184093	4.807692	625.000000	12345--89012--56789--23456--90
GB00BJLR0J16	1.625%	22/10/2054	0.5583161	4.439891	173.155738	12345--89012--56789--23456--90
GB00B39R3707	4.25%	07/12/2049	1.0430898	11.612022	-81.284153	12345--89012--56789--23456--90
GB00B6RNH572	3.75%	22/07/2052	0.9549633	10.302198	1339.285714	12345--89012--56789--23456--90
GB00B06YGN05	4.25%	07/12/2055	1.0471967	11.612022	-81.284153	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.