

LIST OF DELIVERABLE GILTS

ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: DECEMBER 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>DECEMBER 2020</u> <u>DELIVERY DAYS</u>
GB00BMBL1F74	0.625%	22/10/2050	0.4145264	1.717033	66.964286	1234--78901--45678--1234----901
GB00BFWFPP71	1.75%	22/01/2049	0.6220190	4.755435	622.961956	1234--78901--45678--1234----901
GB00BD0XH204	1.75%	22/07/2057	0.5692715	4.755435	622.961956	1234--78901--45678--1234----901
GB00B39R3707	4.25%	07/12/2049	1.0427015	11.612022 11.675824	-81.284153 -81.730769	1234--7 8901--45678--1234----901
GB00BJLR0J16	1.625%	22/10/2054	0.5613613	4.464286	174.107143	1234--78901--45678--1234----901
GB00B06YGN05	4.25%	07/12/2055	1.0468905	11.612022 11.675824	-81.284153 -81.730769	1234--7 8901--45678--1234----901
GB00B6RNH572	3.75%	22/07/2052	0.9553123	10.190217	1334.918478	1234--78901--45678--1234----901

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.