

**LIST OF DELIVERABLE BONDS****LONG SWISS CONTRACT (6% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2023**

<b>SWISS ISIN* CODE</b>	<b>COUPON PERCENT</b>	<b>REDEMPTION DATE</b>	<b>PRICE FACTOR</b>	<b>ACCRUED INTEREST</b>	<b>JUNE 2023</b>
CH0015803239	3.500%	08/04/2033	0.819222	622.222222	
CH0024524966	2.500%	08/03/2036	0.695359	652.777778	
CH0344958688	0.500%	27/06/2032	0.625907	479.166667	
CH0557778310	0.250%	23/06/2035	0.517929	242.361111	
CH0127181029	2.250%	22/06/2031	0.767133	2187.500000	

Key: \*International Securities Identification Number  
Price Factor: price factor expressed as a fraction of par.  
Accrued Interest: accrued interest on CHF100000 face value at the delivery day.  
Invoicing Amount: (1000 x EDSP x Price Factor) + Accrued Interest