

LIST OF DELIVERABLE BONDS

MEDIUM SWISS CONTRACT (3% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: JUNE 2023

SWISS ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	ACCRUED INTEREST	JUNE 2023
CH0008680370	4.000%	08/04/2028	1.043554	711.111111	
CH0031835561	3.250%	27/06/2027	1.009293	3114.583333	

Key:

Price Factor:

Accrued Interest:

Invoicing Amount:

*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest on CHF100000 face value at the delivery day.

$(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Accrued Interest}$