

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

SWISS ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	ACCRUED INTEREST	MARCH 2023
CH0015803239	3.500%	8/4/2033	0.815998	3227.777778	
CH0127181029	2.250%	22/6/2031	0.761338	1612.500000	
CH0024524966	2.500%	8/3/2036	0.691432	13.888889	
CH0557778310	0.250%	23/6/2035	0.511028	178.472222	
CH0344958688	0.500%	27/6/2032	0.618033	351.388889	
CH0440081393	0.000%	26/6/2034	0.519169	0.000000	

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