

LIST OF DELIVERABLE BONDS

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

DELIVERY MONTH: MARCH 2023

SWISS ISIN* CODE	COUPON PERCENT	REDEMPTION DATE	PRICE FACTOR	ACCRUED INTEREST	MARCH 2023
CH0031835561	3.250%	27/6/2027	1.009748	2284.027778	
CH0224397346	0.000%	22/6/2029	0.831318	0.000000	
CH0008680370	4.000%	8/4/2028	1.045797	3688.888889	

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.

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