

ZAST / ZIF Benchmark description (indicative, as of 31.12.2022)

Name of the product	Name of the BM	Bloomberg Ticker of the BM	Investment universe	Qualifications rule (e.g. min size, min free float, ...)	Typ of weighting (price or capital weighted)	Total return or Price index	Hyperlink to the factsheet of the provider	Geographical composition				Currency (considering FX hedging)				5 Largest sectors and weighting	Number of positions	Positions with weighting of issuers larger than 5% (equities) or 10% (FI)	
								CH	US	EU (ex-CH)	Others	CHF	USD	EUR	Others				
Geldmarkt CHF	FTSE CHF 3M Eurodeposit	SBWMSF3L				Total return index			100%				100%				Not applicable		
Obligationen Schweiz	SBI Dom AAA-BBB T	SBD14T Index	In Schweizer Franken (CHF) denominierten Anleihen, welche an der SIX Swiss Exchange kotiert sind.	Schweizer Emittenten Min one year remaining life, 100 mio CHF emission, fixed coupon, Investment Grade rating.	Capital weighted	Total return index	Click here	98.6%					100%				Covered 38,59% Treasuries 19,32% Local Authority 18,96% Industrial 9,816% Financial Institutions 7,883%	1'126	Schweiz 17,50%, PFANDBRIEFBANK 19,9%, PFANDZENTRALE 18,1%
Obligationen CHF Ausland	Swiss Bond Index Foreign AAA-BBB	SBF14T Index	In Schweizer Franken (CHF) denominierten Anleihen, welche an der SIX Swiss Exchange kotiert sind.	Ausländische Emittenten. Min one year remaining life, 100 mio CHF emission, fixed coupon, Investment Grade rating.	Capital weighted	Total return index	Click here		23%	40%	37%		100%				Financial Institutions 38,69% Agency 18,05% Industrial 14,83% Covered 12,63% Supranational 8,254%	510	
Obligationen CHF 15+	SBI AAA-A 15+ T	STASST Index	In Schweizer Franken (CHF) denominierten Anleihen, welche an der SIX Swiss Exchange kotiert sind.	At least 15 years remaining life, 100 mio CHF emission, fixed coupon, Investment Grade rating.	Capital weighted	Total return index	Click here	97.1%	0.6%	1.0%	1.4%		100%				Treasuries 45,30% Covered 26,83% Local Authority 23,72% Agency 3,327%	157	Schweiz 45,5.3%, PFANDBRIEFBANK 21,9%
Obligationen Unternehmungen EUR	ICE BofA Merrill Lynch Corporate Index - Non-Financials (CHF hedged)	H419 Index	Non financial EUR denominated investment grade corporate debt, publicly issued in the eurobond or Euro member domestic markets	Investment Grade (the lowest of Moody's and S&P) Par 250 mio issuers At least one year remaining to final maturity	Equally weighted	Total return index	Click here	10%	21%	49%	21%		100%				Utility 12.0% Real Estate 11.9% Basic Industry 10.7% Capital Goods 9.1% Consumer Goods 9.0%	2'599	
Obligationen Unternehmungen USD	Bloomberg Barclays US Corporate Bond Index, 100% CHF hedged	LUACTRCH Index	Broad-based index that measures the investment grade fixed rate, taxable, corporate bond market. It includes USD-denominated securities publicly issued by US and non US industrial, utility and financial issuers.	Investment grade (Baa3/BBB) using the middle rating of Moody's, S&P and Fitch after dropping the highest and lowest available ratings. At least 1y remaining maturity / USD 200 mio minimum par amount outstanding / Must be either denominated and non-converting / Must be publicly issued / Must be fixed rate, although it can carry a coupon that steps up or changes according to a predetermined schedule / Callable fixed-to-floating rate bonds are eligible during their fixed-rate term only. Bonds that convert from fixed to floating rate, including fixed-to-float perpetual, will exit the index one year prior to conversion to floating rate. Fixed-rate perpetual bonds are not included.	Capital weighted	Total return index	Click here	0.5%	84.1%	8.0%	7.4%		100.0%	0.0%			Industrials 57.83%, Financials 33.94%, Utilities 8.23%	7'344	
Obligationen EUR	Barclays Capital EUR Treasury ex Italy ex Fitch (cust)		100% European gvt bond index		Capital weighted	Total return index	n/a			100%					100%		100% Governments	370	31.5% France, 19% Germany, 18.1% Spain, 7.5% Belgium, 5.9% Netherlands
Green Bonds Global	Bloomberg Barclays MSCI Global Green Bond Index (CHF hedged)	H31572QH Index	Global Green Bonds	The Global Green Bond Index is a multi-currency benchmark that includes local currency debt markets tracked by the Bloomberg Barclays Global Aggregate Index. Securities must be rated investment grade (Baa3/BBB or higher) using the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. Minimum size 150mio CAD, 300 mio USD/EUR/CHF/AUD, 200mio GBP. For the Bloomberg Barclays MSCI Global Green Bond Index, securities are independently evaluated by MSCI ESG Research along four dimensions articulated in the Green Bond Principles to determine whether they should be classified as a green bond.	Capital weighted	Total return index	Click here	0.3%	8.9%	51.3%	39.5%		100%				22.4% Financials, 20.4% Agencies, 18.3% Treasuries, 10.6% Supranational, 10.1% Utilities	1112	
Wandelanleihen Global	Refinitiv Global Focus Investment Grade Index - CHF (65%) Refinitiv Global Focus Index - CHF (35%)	65% UICBFOIC Index 35% UCBFOCC Index	Global Equity-Linked Convertible Securities, does not include Chinese domestic issues or a Taiwanese domestic issues.	The index is a subset of the Refinitiv Global Convertible Index. The index contains balanced convertible issues as defined by issues with a premium less than or equal to 100% and a price that falls between 60% to 140%. Other qualifications include outstanding issue proceeds of \$300m for US bonds, \$200m for Europe and "Other" bonds, \$100m for Asian and Japanese bonds. Liquidity threshold for new issues must meet at least one of the following conditions: two qualifying pricing sources, priced on a Recognized Convertible Exchange at issue and shows a Total Traded Value of \$50m or more since issue, or issue proceeds greater than or equal to \$100m.	Price weighted	Total return index	n/a	10%	25%	40%	26%		4%	44%	40%	11%	Consumer Discretionary 14.49%, Materials 14.35%, Technology 13.07%, Financials 12.85%, Industrials 12.33%.	205	
Senior Loans Global (CHF hedged)	S&P Global Leveraged Loan Index 70/30 Constituents CHF TR Hedged	SPGLFCH	100% Senior Loans which are part of S&P/LSTA Leveraged Loan Index and the S&P European Leveraged Loan Index.	The index universe is defined as syndicated leveraged loans drawn from the following two indices: • S&P Leveraged Loan Index: An index representing the U.S. senior loan market. • S&P European Leveraged Loan Index: A multi-currency index including all facilities tracked by S&P's Leveraged Commentary and Data Group (LCD).	Capital weighted	Total return index	Click here	0%	70%	30%			100%				Consumer Non Cyclical 18.58%, Technology 17.11%, Consumer Cyclical 17.08%, Communications 10.96%, Capital Goods 10.95%.	1'931	
Senior Loans Global	S&P Global Leveraged Loan Index 70/30 TR	SPGLLF	100% Senior Loans which are part of S&P/LSTA Leveraged Loan Index and the S&P European Leveraged Loan Index.	The index universe is defined as syndicated leveraged loans drawn from the following two indices: • S&P Leveraged Loan Index: An index representing the U.S. senior loan market. • S&P European Leveraged Loan Index: A multi-currency index including all facilities tracked by S&P's Leveraged Commentary and Data Group (LCD).	Capital weighted	Total return index	Click here	0%	70%	30%			70%	30%			Consumer Non Cyclical 18.58%, Technology 17.11%, Consumer Cyclical 17.08%, Communications 10.96%, Capital Goods 10.95%.	1'931	
Aktien Schweiz	Swiss Performance Index Total Return	SPI Index	All on SIX exchange listed companies domiciled in CH or Liechtenstein.	Minimum free float of 20%. No investment companies.	Capital weighted	Total return index	Click here	100%					100%				Health Care 35.06%, Consumer Staples 22.16%, Financials 15.94%, Industrials 10.21%, Materials 6.83%	217	Nestlé 20.06%, Roche 13.90%, Novartis 13.00%.
Aktien Schweiz Index	Swiss Performance Index Total Return	SPI Index	All on SIX exchange listed companies domiciled in CH or Liechtenstein.	Minimum free float of 20%. No investment companies.	Capital weighted	Total return index	Click here	100%					100%				Health Care 35.06%, Consumer Staples 22.16%, Financials 15.94%, Industrials 10.21%, Materials 6.83%	217	Nestlé 20.06%, Roche 13.90%, Novartis 13.00%.
Aktien Europa	MSCI Europe ex Switzerland	NDDUEXSZ Index	The MSCI Europe ex Switzerland Index consists of the following 14 developed market country indices: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden and the UK.	Minimum free float of 15%. The index covers approximately 85% of the free float adjusted market capitalization across European developed Markets excluding Switzerland.	Capital weighted	Total return index	Click here			100%			59%	41%			Financials 16.94%, Industrials 15.40%, Health Care 12.33%, Consumer Discretionary 11.08%, Consumer Staples 11.04%.	383	
Aktien Europa Index	MSCI Europe ex Switzerland	NDDUEXSZ Index	The MSCI Europe ex Switzerland Index consists of the following 14 developed market country indices: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden and the UK.	Minimum free float of 15%. The index covers approximately 85% of the free float adjusted market capitalization across European developed Markets excluding Switzerland.	Capital weighted	Total return index	Click here			100%			59%	41%			Financials 16.94%, Industrials 15.40%, Health Care 12.33%, Consumer Discretionary 11.08%, Consumer Staples 11.04%.	383	

