

ZAST / ZIF Benchmark description (indicative, as of 31.12.2020)

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	99%			1%	100%			Sovereign 20.8%, Covered Bonds 37%, Government related 20.8%, Corp 9.9%, Swiss Cantons 8.1%	1'025	Switzerland 20.78%, PFANDBRIEFBANK 19.5%, PFANDEZENTRALE 16.77%	
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		14%	54%	32%	100%			Agencies 22.3%, Banks 29.1%, Covered 9%, Supranational 8.6%, Industrial 17.9%	493		
Obligationen CHF 15+	SBI AAA-A 15+T	STAS5T 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	96.8%	0.6%	2.2%	0.5%	100%			Sovereign 47.3%, Covered Bonds 22.5%, Government related (Cantons, cantonal banks and Mun) 22.5%, Agencies 3.1%, Supranational 4.3%	150	Switzerland 47.3%, PFANDBRIEFBANK 19.5%	
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	3%	22%	62%	13%	100%			Utility 12.8%, Basic Industry 10.6%, Consumer Goods 8.8%, Real Estate 11.6%, Transportation 7.3%	2'405		
Obligationen Unternehmungen USD	Bloomberg Barclays US Corporate Bond Index in CHF	LUACTRCH Index	Investment grade (Baa3/BBB) using the middle rating of Moody's, S&P and Fitch after dropping the highest and lowest available ratings.	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 2y remaining maturity USD 250 mio minimum par amount outstanding Must be dollar-denominated and non-convertible. Must be publicly issued. Must be fixed rate, although it can carry a coupon that steps up or changes according to a predetermined schedule.	Capital weighted	Total return index		1%	83%	9%	7%	100%			Industrials 61.21%, Financials 31.39%, Utilities 7.40%	6'073		
Obligationen EUR	Barclays Capital EUR Treasury ex Italy ex Fitch (cust)		100% European gov bond index		Capital weighted	Total return index				100%			100%		100% Governments	336	31.5% France, 19% Germany, 18.1% Spain, 7.5% Belgium, 5.9% Netherlands	
Obligationen Welt Index	FTSE WGBI ex Switzerland hedged to CHF	SBWGN52C Index	The WGBI (ex Switzerland) measures the performance of fixed-rate, local currency, investment grade and sovereign bonds.	Outstanding market debt USD 500b, EUR 400b, JPY 50b Min. rating BBB-/Baa3 No inflation linked, stripped zero-cpn, floating notes Min. maturity = 1 year	Capital weighted	Total return index		0.0%	35.5%	34.3%	30.2%	100%			100% Sovereign	1064	US : 35.4%; Japan 17.7%	
Wandelanleihen Global	Refinitiv Global Focus Investment Grade Index - CHF (65%) Refinitiv Global Focus Index - CHF (35%)	65% UICBFOIC Index 35% UCBIFOCC 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 80%. 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 \$30m or more since issue, or issue proceeds greater than or equal to \$500m.	Price weighted	Total return index	Click here	9%	25%	50%	16%	4%	43%	44%	8%	Technology 19.31%, Industrials 16.36%, Consumer Discretionary 16.04%, Financials 13.01%, Utilities 7.89%	215	
Senior Loans Global (CHF Hedged)	S&P Global Leveraged Loan Index 70/30 Constituents CHF TR Hedged	SPLGLFCH	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 19.21%, Consumer Cyclical 18.30%, Technology 14.49%, Communications 11.21%, Capital Goods 8.77%	1'919		
Senior Loans Global	S&P Global Leveraged Loan Index 70/30 TR	SPLGLLF	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 19.21%, Consumer Cyclical 18.30%, Technology 14.49%, Communications 11.21%, Capital Goods 8.77%	1'919		
Equities Schweiz	Swiss Performance Index	SPI Index	All on SIX exchange listed companies with domiciled in CH or Lie	Minimum free float of 15%. No investment companies.	Capital weighted	Total return index	Click here	100%				100%			Health Care 36.18%, Consumer Staples 21.76%, Financials 15.23%, Industrials 10.95%, Materials 7.07%	214	Nestlé 19.71%, Roche 14.25%, Novartis 13.55%	
Aktien Schweiz Index	Swiss Performance Index Total Return	SPI Index	All on SIX exchange listed companies with domiciled in CH or Lie	Minimum free float of 15%. No investment companies.	Capital weighted	Total return index	Click here	100%				100%			Health Care 36.18%, Consumer Staples 21.76%, Financials 15.23%, Industrials 10.95%, Materials 7.07%	214	Nestlé 19.71%, Roche 14.25%, Novartis 13.55%	
Aktien Europa	MSCI Europe ex Switzerland	NDDUKXSZ 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%		61%	39%		Financials 15.58%, Industrials 15.55%, Consumer Discretionary 12.95%, Consumer Staples 11.55%, Health Care 10.24%	395		
Aktien Europa Index	MSCI Europe ex Switzerland	NDDUKXSZ 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%		61%	39%		Financials 15.58%, Industrials 15.55%, Consumer Discretionary 12.95%, Consumer Staples 11.55%, Health Care 10.24%	395		
Aktien USA	MSCI USA Index (Net Total Return, Unhedged, CHF)	NDDUJUS Index	The MSCI USA Index is a free float adjusted market capitalization index that is designed to measure large and mid cap US equity market performance. The index covers approximately 85% of the free float-adjusted market capitalization in the US.	Minimum free float of 15%. The index covers approximately 85% of the free float-adjusted market capitalization in each country.	Capital weighted	Total return index	Click here	100%				100%			Information Technology 28.77%, Health Care 13.57%, Consumer Discretionary 12.40%, Communication Services 10.83%, Financials 10.05%	621	Apple 6.69%	

