

Swisscanto (CH) Index Equity Fund Switzerland Total (II) NMT CHF

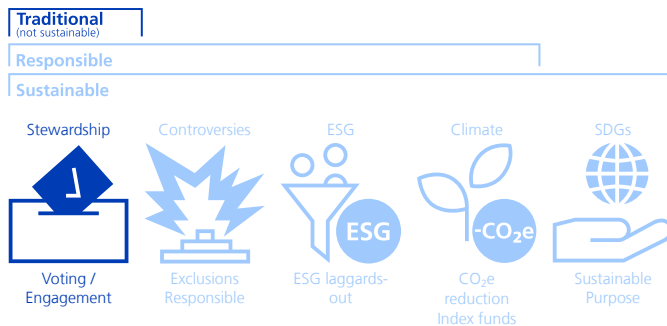
Equity | reinvesting | January 2025 - Marketing Material

Fund Description

The fund's objective is to replicate the risk and return characteristics of the benchmark index.

Product line and sustainability approaches in use

When selecting investments, the product lines and sustainability approaches illustrated below and described in the "Explanations regarding product lines and sustainability approaches" are used.



Note:

- Light-coloured product lines and approaches are not applicable to the assets in question.
- Exclusions based on SVVK-ASIR are applied in all three product lines (Traditional (non-sustainable), Responsible and Sustainable).

Swisscanto Sustainability Rating

high **A** B C D E F G low

Profile/Suitability

This product is suitable for investors who

- have at least a medium-term investment horizon.
- wish to participate in the development of the Swiss equity market and wish to benefit from the yield potential of the underlying benchmark index. An excess return compared to the benchmark index cannot be expected.

Risk Indicator

low 1 2 3 4 5 6 7 high

Fund Facts

NAV per Share (31.01.2025)	CHF 106.80
52-Week High (30.01.2025)	CHF 106.90
52-Week Low (20.12.2024)	CHF 96.98
Fund Domicile	Switzerland
Share Class Currency	CHF
Fund Currency	CHF
Accounting Year End	30.09.
Security Number	138683551
ISIN-Number	CH1386835511
Bloomberg	SCIENMT SW
Share Class Launch Date	29.11.2024
Inception Date Fund	10.07.2006
Start Performance Calculation	01.12.2024
Share Class Volume (million)	CHF 924.85
Fund Volume (million)	CHF 5'201.19
Shares Outstanding	8'659'352.449
Investment Method	Optimized Sampling
Securities Lending	No
Benchmark	SPI® TR
Flat Fee p.a.	0.00%
Management Company	Swisscanto Fondsleitung AG, Zurich
Portfolio Management	Zürcher Kantonalbank
Custodian Bank	Zürcher Kantonalbank

Performance

Indexed Performance and Performance in %¹

No indexed performance shall be made available if the product was launched less than 3 months ago.

Performance in %²

Since	Net ^a	Gross ^b	Benchmark
1 month	8.20	8.20	8.20

Annual Performance in %^{1,2}

Year	Net ^a	Gross ^b	Benchmark
YTD	8.20	8.20	8.20
2024	-1.29	-1.29	-1.28

Risk Figures

No risk figures shall be made available if the product was launched less than 1 year ago.

Portfolio Data

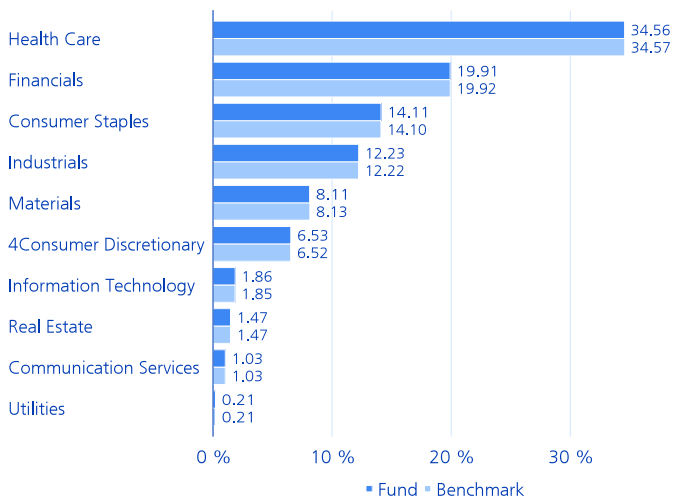
	Fund	BM
Number of Positions	192	205

¹ Year/period: Since start performance calculation or at the longest for the last 5 or 10 years/periods.

² Minor deviations can be caused by rounding errors.

Breakdowns

Breakdown by Sectors in %



Minor deviations can be caused by rounding errors.

Largest Positions in %

	Fund	BM
Nestlé SA	12.26	12.27
Roche Holding Ltd	12.12	12.14
Novartis AG	11.81	11.81
UBS Group AG	5.97	5.98
Cie Financiere Richemont SA	5.75	5.75
Zurich Insurance Group Ltd	4.89	4.90
ABB Ltd	4.81	4.82
Holcim Ltd	3.01	3.01
Lonza Group AG	2.54	2.54
Alcon AG	2.53	2.53

Explanations regarding product lines and sustainability approaches

Product lines

The sustainability product range comprises two product lines in which different sustainability approaches are applied. The «Responsible» product line includes as standard the application of further exclusions, systematic ESG analysis as an integral part of the investment process and a reduction in the CO₂e intensity of the investments. In addition to the aforementioned approaches, the «Sustainable» product line includes the application of even more extensive exclusions and also invests in SDG leader or ESG leader (Sustainable Purpose). The exclusions based on SVVK-ASIR are applied in all product lines (including for assets that are not sustainably managed). These mainly include manufacturers of banned weapons and may also include states in addition to companies.

Stewardship - Voting / Engagement



As a shareholder, we actively engage in continuous dialogue with the companies management. This takes place in accordance with the engagement guidelines of Zürcher Kantonalbank's asset management. Among other things, companies are required to formulate ambitious greenhouse gas reduction targets, implement them consistently and report on them transparently. Our engagement activities and guidelines are published on <https://www.zkb.ch/en/home/asset-management/sustainability/investment-stewardship.html>. Our voting guidelines are based on Swiss and international corporate governance principles and on the United Nations Principles for Responsible Investment (UN PRI). The threshold for exercising voting rights in our foreign voting markets is CHF 5 million for Swiss domiciled funds and CHF 2 million for Luxemburg domiciled funds per share position. More information on our voting behaviour can be viewed at: <https://www.swisscanto.com/voting>

Controversies - Exclusions Responsible



Application of further exclusion criteria - in addition to the exclusions based on SVVK-ASIR - in order to reduce sustainability risks and with the aim of not investing in securities with business models that are critical from a sustainability perspective. The exclusion criteria apply to companies associated with the extraction of coal (excluding metal production; >5% revenue)*, coal reserves (excluding metal production)*, production of weapons and ammunition, manufacture of military hardware (>5% revenue), production of pornography, exploitative child labour and/or UN Global Compact violations (excluding green and sustainability bonds, if applicable). Violations of the UN Global Compact principles revealed by our screening are examined in closer detail by our analysts. As part of the engagement, we seek dialogue and encourage companies to change their behaviour. If no change occurs within a reasonable period of time, existing systems must be sold. *Excluding green and sustainability bonds

ESG - ESG laggards- out



The universe of securities is reduced by excluding securities that perform poorly in a peer comparison in terms of ESG criteria (laggard-out).

Climate - CO₂e reduction Index funds



The asset manager reduces the average CO₂e intensity of the investments in indexed Responsible portfolios by at least 20% compared to the benchmark index. In the case of portfolios with investments in government bonds or bonds from government-related issuers, this share is excluded from the stated target value (applicable to the portfolio and benchmark index). For this share, the asset manager aims to achieve a lower average CO₂e intensity of the investments compared to the benchmark index (without a defined minimum reduction). When calculating the average CO₂e intensities, the asset manager relies on data on CO₂e emissions in relation to revenue for companies and, for countries, in relation to gross domestic product.

SDGs - Sustainable Purpose



The "Sustainable Purpose" approach focuses on returns through investments in companies and countries with social benefits (SDG leaders). SDG leaders use their investment power to create environmentally and socially responsible products and services. In doing so, they contribute to the fulfillment of one or more of the UN's Sustainable Development Goals (UN SDGs). For diversification purposes, a best-in-class approach can also be used to invest in securities that are considered to have above-average positive ESG criteria (ESG leaders).

Note:

- Light-coloured product lines and approaches are not applicable to the assets in question.
- Exclusions based on SVVK-ASIR are applied in all three product lines (Traditional (non-sustainable), Responsible and Sustainable).

Further information

Further, supplementary product-specific explanations regarding the sustainability approaches applied can be found in the relevant legal documents at products.swisscanto.com.

Sustainability approaches

The sustainability approaches apply to all assets or to a substantial part of the assets. Detailed information on this can be found in the prospectus, fund agreement or investment guidelines.

CO₂e

CO₂e equivalents (CO₂e) are a measure to standardise the climate impact of the greenhouse gases carbon dioxide (CO₂), methane (CH₄), nitrous oxide (N₂O) and fluorinated greenhouse gases (CFCs). All of these gases remain in the atmosphere for different lengths of time and do not contribute equally to the greenhouse effect.

ESG

ESG stands for the aspects of environment (E), social (S) and governance (G).

SVVK-ASIR

The Swiss Association for Responsible Investments (SVVK) is an association of institutional investors and was founded in 2015. The association provides services to its members so that they can focus their investment decisions on the environment, society and the economy.

Swisscanto Sustainability Rating

The proprietary Swisscanto Sustainability Rating provides information on the current sustainability level of the portfolio. It is calculated from the values of the collective assets and individual securities contained in the portfolio and is divided into seven sustainability classes from A (highest level) to G (lowest level). To calculate the rating, companies and countries are assessed on the 4 pillars of our sustainability research: controversial areas of business (controversy), sustainable corporate governance (ESG), greenhouse gas emissions (climate) and impact of products on the environment and society (Sustainable Purpose). The Swisscanto Sustainability Rating is recalculated once per quarter end.

MSCI® ESG

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Comments to the Fund

Target Investor Group - Term

Investors who, in accordance with the practice of the Swiss Federal Tax Administration (FTA), qualify for fulfilment of the tax obligation through the notification procedure, with the necessary contract.

Target Investor Group - Description

The NM class is aimed exclusively at tax-exempt domestic occupational pension schemes, restricted pension schemes, vested benefits schemes, social security and compensation funds and life insurers subject to public law or federal supervision. These must qualify for the notification procedure in accordance with the practice of the Swiss Federal Tax Administration (FTA).

Moreover, this class is only available to

- i) professional investors as defined in Art. 4 para. 3 lit. a – i FinSA, who have concluded a service agreement with an N-class cooperation partner of Swisscanto Fund Management Company Ltd. (or another Swisscanto Group company); or
- ii) investors who have concluded an individual asset management agreement with Zürcher Kantonalbank.

The third letter «T» indicates that the class reinvests profits (accumulating).

Flat Fee (FF)

The AIF is used to compensate the fund management company and fund administration, asset management and - if compensated - the distribution of the fund as well as the custodian bank for the services it provides.

Swinging single pricing (SSP) indirectly

According to fund master data, this fund does not exhibit any swinging single pricing (SSP). However, it cannot be ruled out that an investment is made in a target fund with SSP indirectly.

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Explanation of general risks

Investment involves risks, especially with regard to fluctuations in value and return. Investments in foreign currencies are subject to exchange rate fluctuations. Custody and counterparty risks represent further significant risks. We hereby refer to the detailed description of various risks which are included in the prospectus.

Risk Indicator

The historical data used to calculate the risk and return category cannot be used as a reliable indication of the future risk profile. The reported risk and return category may well be subject to change. The lowest risk category cannot be compared with a risk-free investment. There is no capital guarantee or capital protection. The risk of capital loss is borne by the investor.

Breakdown Allocations

Allocation refers to invested fund capital adjusted to 100%. Minor deviations can be caused by rounding errors. The weighting of the money market may include the synthetic exposure from the equity hedging strategy.

ISO Certification

Asset Management at Zürcher Kantonalbank is ISO 9001 certified. The ISO 9001 certification guarantees that the authorised user has a management system that meets the requirements of a suitable and recognised standard and has been successfully certified/assessed by the Swiss Association for Quality and Management Systems (SQS).

Reporting

- Analyses and data from MSCI Inc. (www.msci.com) were used to compile this report.
- Allocations by sector and credit rating are categorised according to the index provider.
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Please note that any information regarding historical performance is not an indicator for current or future performance and that any performance data presented has been calculated without taking account of the costs and commissions charged at the time of the issue and redemption of fund units.

The sole binding basis for purchasing funds is the current fund documents (e.g. fund agreements, prospectuses, basic information sheets as well as annual reports), which can be obtained from Swisscanto Fund Management Company Ltd., Bahnhofstrasse 9, 8001 Zurich. This document was not prepared by the «financial analysis» department within the meaning of the «Directives on the Independence of Financial Research» published by the Swiss Bankers Association, hence these rules do not apply to this document.

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