Swisscanto (CH) Index Bond Fund Corp. USD Responsible NT USD

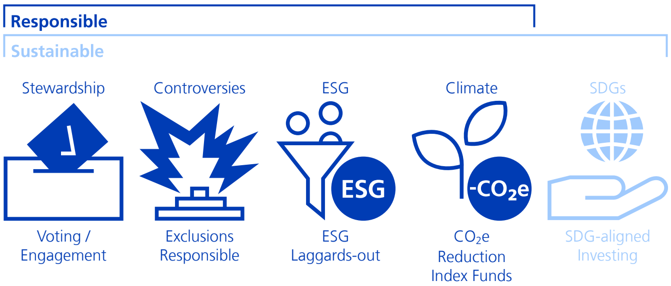
Bonds | reinvesting | February 2026 - Marketing Material

Fund Description

The fund's objective is to replicate the risk and return characteristics of the benchmark index. ESG criteria (environment, social, governance) are taken into account and exclusions and CO2e optimisations are applied. Deviations from the benchmark index are therefore possible.

Sustainability Policy

In the implementation of the sustainability policy, a distinction is made between the two characteristics 'Responsible' and 'Sustainable'. Depending on the characteristic, the sustainability approaches listed below are applied. Further information on the sustainability policy can be found in the accompanying explanations.



Notes:
- Light-coloured sustainability characteristics and approaches are not applicable to the assets in question.
- Exclusions in accordance with SVVK-ASIR (Swiss Association for Responsible Investments) are applied.

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 entire USD corporate bond 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

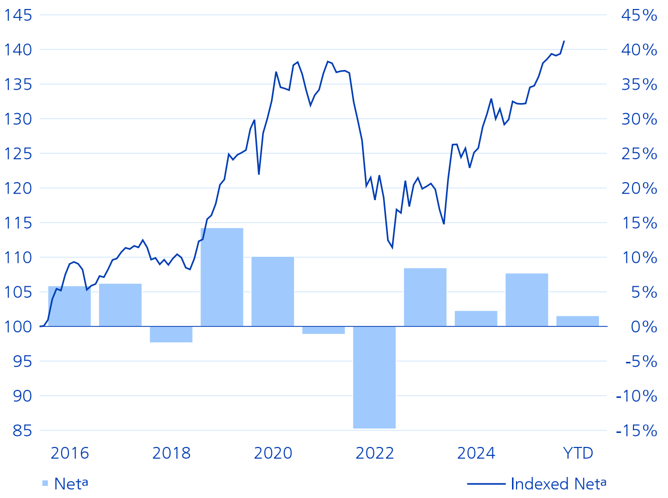
low 1 2 **3** 4 5 6 7 high

Fund Facts

NAV per Share (27.02.2026)	USD 141.90
52-Week High (27.02.2026)	USD 141.90
52-Week Low (11.04.2025)	USD 131.35
Fund Domicile	Switzerland
Share Class Currency	USD
Fund Currency	USD
Accounting Year End	28.02.
Security Number	11705242
ISIN-Number	CH0117052420
Bloomberg	ZKBUCBN SW
Share Class Launch Date	11.05.2011
Inception Date Fund	11.05.2011
Start Performance Calculation	01.06.2011
Share Class Volume (million)	USD 2'419.72
Fund Volume (million)	USD 2'558.29
Shares Outstanding	17'052'682.256
Investment Method	Optimized Sampling
Securities Lending	No
Benchmark	FTSE World Broad Investment-Grade US Dollar Corporate Bond Index
Flat Fee p.a.	0.00%
Total Expense Ratio p.a.	0.00%
Issue Fees in Favour of the Fund	0.46%
Redempt. Fees in Fav. of the Fund	0.00%
Management Company	Swisscanto Fondsleitung AG, Zurich
Portfolio Management	Zürcher Kantonalbank
Custodian Bank	Zürcher Kantonalbank

Performance

Indexed Performance and Performance in %[1]



Indexed performance (left scale). Performance in percent (right scale).

Performance in %[2]

Since	Net[a]	Gross[b]	Benchmark
1 month	1.35	1.35	1.34
3 months	1.36	1.36	1.33
1 year	6.62	6.62	6.59
3 years p.a.	6.39	6.39	6.42
5 years p.a.	1.04	1.04	0.99
10 years p.a.	3.42	3.42	3.40

Annual Performance in %[1, 2]

Year	Net[a]	Gross[b]	Benchmark
YTD	1.55	1.55	1.55
2025	7.71	7.71	7.70
2024	2.30	2.30	2.35
2023	8.47	8.47	8.60
2022	-14.80	-14.80	-15.12
2021	-1.13	-1.13	-1.07
2020	10.12	10.12	10.07
2019	14.26	14.26	14.22
2018	-2.36	-2.36	-2.37
2017	6.23	6.23	6.24
2016	5.87	5.87	6.02

Risk Figures

annualised/realised	1yr	3yrs	5yrs
Tracking Error	0.08%	0.14%	0.16%
Volatility Fund	2.34%	5.90%	7.41%
Volatility Benchmark	2.35%	5.98%	7.44%
Sharpe Ratio	0.92	0.23	-0.31

Portfolio Data

	Fund	BM
Number of Positions	5'421	7'016
Modified Duration	6.61	6.60
Yield	5.13%	4.69%
Time to Maturity in Years	10.60	10.70
Average Coupon	4.52%	4.57%
Average Rating	A-	A-

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

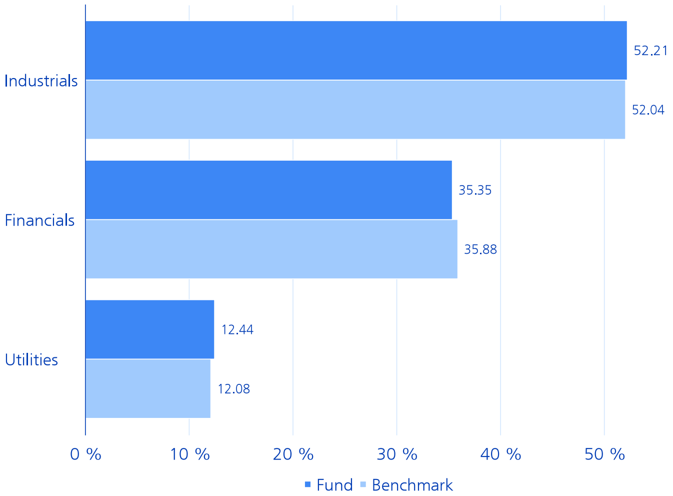
[2] Minor deviations can be caused by rounding errors.

[a] The represented net value development less all regular fund fees due. Any further costs due, which can be charged directly to the fund assets, are disclosed in the fund prospectus.

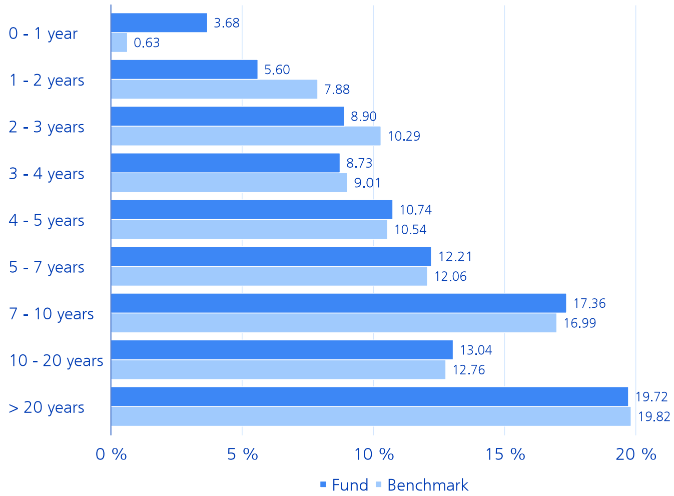
[b] The gross performance indicated before deduction of any regular fund fees incurred.

Breakdowns

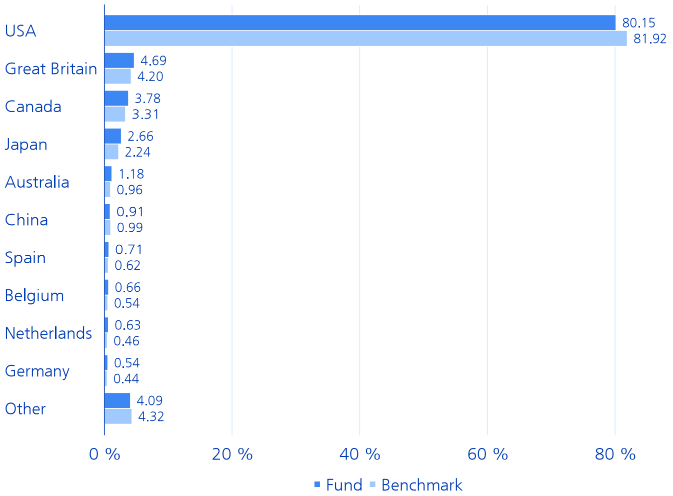
Breakdown by Sectors in %



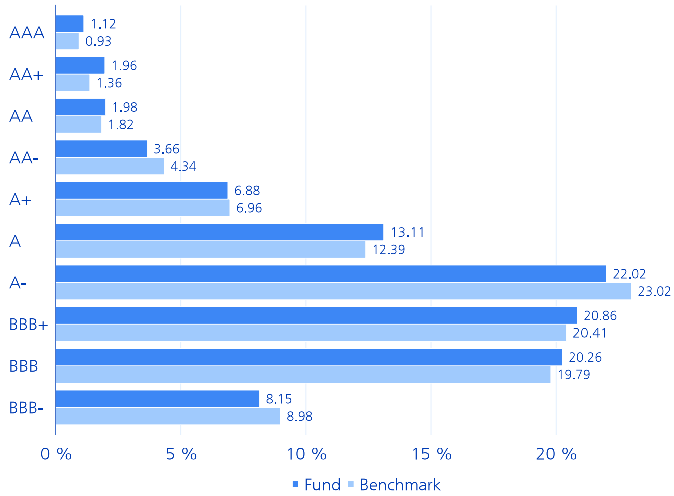
Breakdown by Maturity in % *



Breakdown by Country in %



Breakdown by Credit Rating in %



Largest Positions in %

	Fund	BM
3.65% AT&T Inc 15-SEP-2059	0.13	0.06
4.90% Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc 01-FEB-2046	0.13	0.12
4.418% GE Capital International Funding Unltd Co 15-NOV-2035	0.13	0.02
3.875% T-Mobile USA Inc 15-APR-2030	0.12	0.10
2.20% Novartis Capital Corp 14-AUG-2030	0.11	0.02
6.75 % Goldman Sachs Group Inc 01-OCT-2037	0.11	0.09
5.30% Pfizer Investment Enterprises Pte Ltd 19-MAY-2053	0.11	0.08
0.90% Home Depot Inc 15-MAR-2028	0.10	0.01
4.70% Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc 01-FEB-2036	0.10	0.08
2.525% Microsoft Corp 01-JUN-2050	0.09	0.06

* Notes on the breakdowns can be found in the comments to the fund.

Explanations of the Sustainability Policy

Sustainability Characteristics
In the implementation of the sustainability policy, two characteristics are distinguished, each applying different sustainability approaches. The 'Responsible' characteristic typically includes the application of exclusion criteria, systematic ESG analysis as an integral part of the investment process, and a reduction in the CO_2e intensity of investments. The 'Sustainable' characteristic typically includes, in addition to the aforementioned approaches, the application of even more extensive exclusions and focuses on SDG and ESG Leaders. For further information on the application of the sustainability approaches, please see the following explanations.

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 2 million per shareholding. For Swiss shares, we vote across the board. 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 (laggards-out).

Climate - CO_2e Reduction Index Funds
The asset manager reduces the average CO_2e 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 CO_2e intensity of the investments compared to the benchmark index (without a defined minimum reduction). When calculating the average CO_2e intensities, the asset manager relies on data on CO_2e emissions in relation to revenue for companies and, for countries, in relation to gross domestic product.

SDGs - SDG-aligned Investing
This 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 (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 sustainability characteristics and approaches are not applicable to the assets in question.

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.

CO_2e
CO_2e equivalents (CO_2e) are a measure to standardise the climate impact of the greenhouse gases carbon dioxide (CO_2), methane (CH_4), nitrous oxide (N_2O) 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
Institutional investors with necessary contract

Target Investor Group - Description
N class is offered exclusively to Zürcher Kantonalbank investors with an individual asset management agreement and institutional investors with an individual investments contract, as well as institutional investors of other partners of Swisscanto Fund Management Company Ltd. with the corresponding agreement. An additional requirement is the conclusion of a cooperation agreement. The second 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.

Charging Fee N-Class
The charging fee applied to the N-Classe is shown at a rate of 0%, as the FF is charged in the context of the individual asset management agreement.

Total Expense Ratio (TER)
The Total Expense Ratio (TER) refers to the annual costs that are continuously charged to the fund's assets and is expressed as a percentage of the fund's assets. The figure corresponds to the level of the TER in the most recently completed financial year and does not guarantee a similar level in the future.

Issue and redemption charges in favour of funds ("crossing")
The fact sheet mentions the currently valid and maximum charges incurred. To protect existing investors and cover transaction costs, the fund management credits all issue and redemption charges to the respective sub-fund assets. Issue and redemption charges in favour of the fund are reduced to the extent that issues and redemptions can be offset against each other on a bank working day (known as "crossing"). As a result, charges may be reduced. For further information, see fund agreement.

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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"Benchmarks Regulation" means, in respect of the EEA, EU Regulation 2016/1011, inrespect of UK, UK benchmarks regulation and in respect of another country, the equivalent legislation. If you are in any doubt about the meaning of the Prohibited Use or your obligations under the Benchmarks Regulation, you should seek professional advice.

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.

Notes on the Breakdowns
– Minor deviations can be caused by rounding errors.

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.

Tracking Error
Tracking error describes the volatility of differences in performance between a fund and its benchmark. Tracking error is a measure of the active risk of the portfolio manager. Passively managed funds have a low tracking error.

Volatility
Volatility is a statistical measure of risk which indicates the extent to which the absolute return on an investment or a portfolio fluctuates on average around its mean value in the course of a year.

Sharpe Ratio
The Sharpe ratio is a performance measure which indicates the risk-adjusted excess return (difference between the portfolio return and the risk-free return) compared to the investment risk incurred (volatility).

Modified Duration
The modified duration indicates by how many percent the price of a bond changes if the market interest rate changes by one percentage point.

Time to Maturity in Years
The maturity of a money market instrument or bond is determined based on the earliest possible redemption date. The average maturity of an investment fund is determined by the weighted mean of the maturities of the individual securities from the time of valuation to redemption.

Yield
The yield refers to the duration-weighted yield on the portfolio in local currency.

Average Coupon
To calculate the average coupon, the coupons are weighted according to the current outstanding volume of invested bonds.

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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It should be noted that any information regarding historical performance does not indicate current or future performance, and any performance data shown may not take into account the commissions and costs incurred when issuing and redeeming fund units.

With regard to any information on sustainability, it should be noted that there is no generally accepted framework and no universally applicable list of factors to consider to ensure the sustainability of investments in Switzerland.

The sole binding basis for the acquisition of funds are the current fund documents (e.g., fund contracts, prospectuses, key information documents, and annual reports), which can be obtained from Swisscanto Fondsleitung AG, Bahnhofstrasse 9, 8001 Zurich. The investment opinions and assessments of securities and/or issuers contained in this document have not been prepared in accordance with the rules on the independence of financial analysts and therefore constitute marketing communications (and not independent financial analysis). In particular, the employees responsible for such opinions and assessments are not necessarily subject to restrictions on trading in the relevant securities and may in principle conduct their own transactions or transactions for Zürcher Kantonalbank in these securities.