Swisscanto (CH) Index Bond Fund World (ex CHF) Govt. (I) NTH1 CHF

Bonds | reinvesting | July 2026 - Marketing Material

swisscanto

Managed by

Zürcher Kantonalbank

Fund Description

The objective of the subfund is to track the return and risk profile of the benchmark.

Currency fluctuations between the currency of this share class and the investment currencies of this fund are hedged (portfolio currency hedging)*.

Sustainability Policy

These assets are not managed sustainably. Exclusions in accordance with the Swiss Association for Responsible Investments are applied.

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 global government bond market (excluding Swiss francs) 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

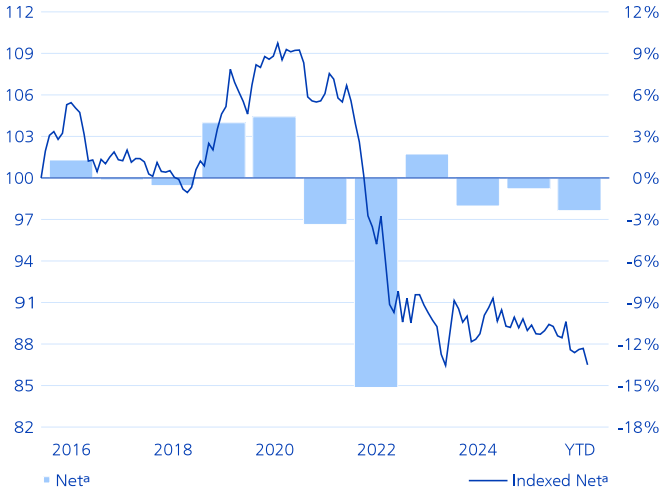
low 1 **2** 3 4 5 6 7 high

Fund Facts

NAV per Share (31.07.2026)	CHF 89.94
52-Week High (22.10.2025)	CHF 94.26
52-Week Low (23.07.2026)	CHF 89.89
Fund Domicile	Switzerland
Share Class Currency	CHF
Fund Currency	CHF
Accounting Year End	28.02.
Security Number	11704531
ISIN-Number	CH0117045317
Bloomberg	ZKWXBHN SW
Share Class Launch Date	13.01.2011
Inception Date Fund	13.01.2011
Start Performance Calculation	01.02.2011
Share Class Volume (million)	CHF 653.47
Fund Volume (million)	CHF 1'322.38
Shares Outstanding	7'265'718.913
Investment Method	Optimized Sampling
Securities Lending	Yes
Benchmark	FTSE Non-CHF World Government Bond Index Hedged in CHF
Flat Fee p.a.	0.00%
Total Expense Ratio p.a.	0.00%
Issue Fees in Favour of the Fund	0.10%
Redempt. Fees in Fav. of the Fund	0.01%
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	-1.37
3 months	-1.01	-1.01	-1.05
1 year	-2.53	-2.53	-2.61
3 years p.a.	-1.21	-1.21	-1.17
5 years p.a.	-4.26	-4.26	-4.24
10 years p.a.	-1.96	-1.96	-1.98

Annual Performance in %[1, 2]

Year	Net[a]	Gross[b]	Benchmark
YTD	-2.36	-2.36	-2.45
2025	-0.78	-0.78	-0.72
2024	-2.03	-2.03	-1.97
2023	1.73	1.73	1.89
2022	-15.14	-15.14	-15.21
2021	-3.36	-3.36	-3.37
2020	4.42	4.42	4.47
2019	3.99	3.99	4.02
2018	-0.55	-0.55	-0.60
2017	-0.14	-0.14	-0.22
2016	1.30	1.30	1.65

Risk Figures

annualised/realised	1yr	3yrs	5yrs
Tracking Error	0.07%	0.08%	0.09%
Volatility Fund	3.20%	4.08%	4.88%
Volatility Benchmark	3.23%	4.13%	4.92%
Sharpe Ratio	-0.79	-0.49	-0.99

Portfolio Data

	Fund	BM
Number of Positions	1'406	1'446
Modified Duration	6.35	6.33
Yield (without currency hedging)	3.68%	3.70%
Time to Maturity in Years	8.30	8.20
Average Coupon	2.85%	2.88%
Average Rating	AA	AA

[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.

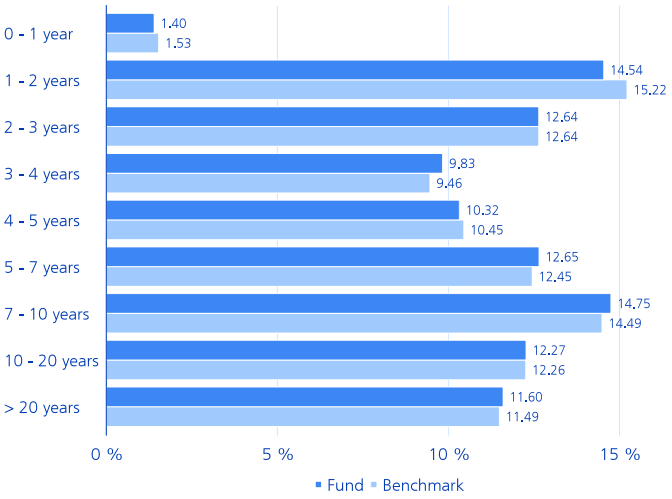
[a] The represented net value development less all regular fund fees due. Any further costs due, which can be charged directly to the fund assets, are disclosed in the fund prospectus.

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

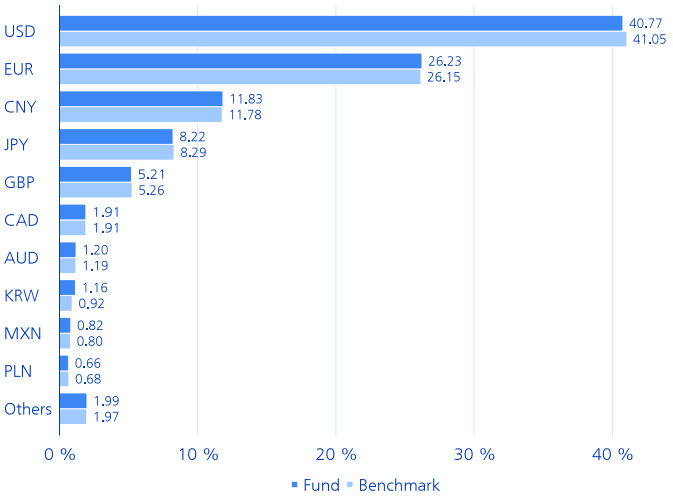
*Over or under- hedging may occur.

Breakdowns

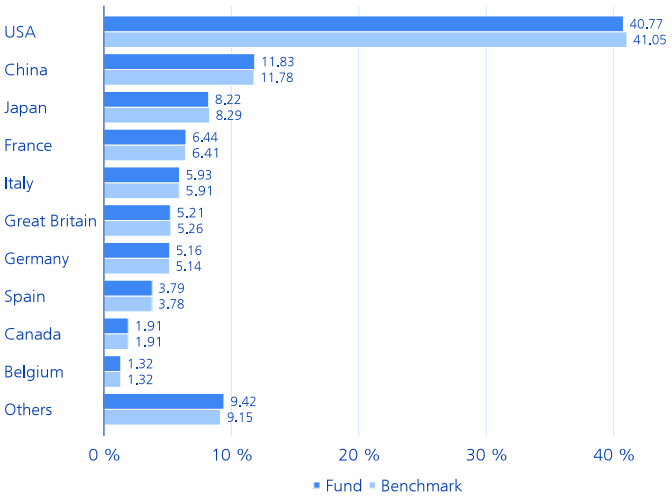
Breakdown by Maturity in % *



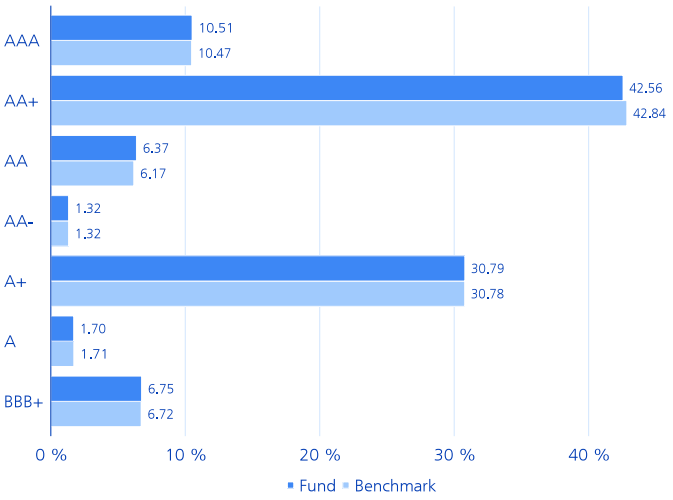
Breakdown by Currency in % *



Breakdown by Country in %



Breakdown by Credit Rating in % *



Largest Positions in %

	Fund	BM
4.00% USA 15-FEB-2034	0.37	0.33
4.625% USA 15-FEB-2035	0.37	0.35
4.375% USA 15-MAY-2034	0.37	0.34
4.25% USA 15-NOV-2034	0.37	0.34
4.25% USA 15-MAY-2035	0.35	0.33
4.25% USA 15-AUG-2035	0.34	0.34
4.00% USA 15-NOV-2035	0.34	0.33
4.50% USA 15-NOV-2033	0.33	0.33
3.875% USA 15-AUG-2034	0.32	0.33
4.125% USA 15-FEB-2036	0.32	0.33

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

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). The designation «H1» in the third position indicates that the class provides for currency hedging (only shown for hedged classes).

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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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.

Hedging
NAV hedging: Currency fluctuations between the currency of this share class and the fund currency are hedged. The objective of NAV hedging is to transfer the performance in the fund currency to the performance of the currency of this share class. Over or under- hedging may occur due to market fluctuations or due to cost considerations.
Portfolio currency hedging: Currency fluctuations between the currency of this share class and the investment currencies of this fund are hedged. The objective of portfolio currency hedging is to hedge the investment currencies of this fund against the currency of this share class. Over or under- hedging may occur due to market fluctuations or due to cost considerations.

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

– Currency allocation before currency hedging at share class level.

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 (without currency hedging)
The yield refers to the duration-weighted yield on the portfolio in local currency. No currency hedging is taken into account.

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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Swiss Association for Responsible Investments
The Swiss Association for Responsible Investments is an association of institutional investors and was founded in 2015. The association provides its members with services for the consideration of environmental, social and economic aspects in their investment activities.

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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.

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