

Swisscanto (CH) Equity Fund Sustainable

GIPS report as of 31.12.2021 | Reporting currency: CHF

Investment strategy The fund invests worldwide in equities of companies that contribute to solving social sustainability problems. This is a question of decoupling economic growth from the consumption of resources and the promotion of equal opportunities. The focus is on companies undergoing profitable growth in the long term thanks to their sustainable products or services, because they have high entry barriers. The fund is actively managed and stocks are selected on the basis of fundamental company analyses.

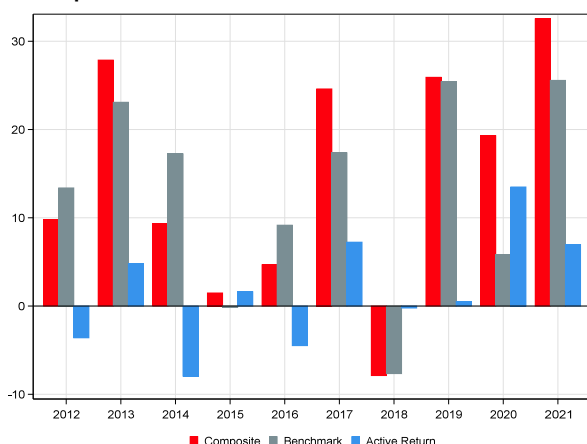
Creation date 01.12.1998
Reference currency CHF
Return Gross return
Benchmark MSCI World (ND) TR

COMPOSITE RETURN HISTORY

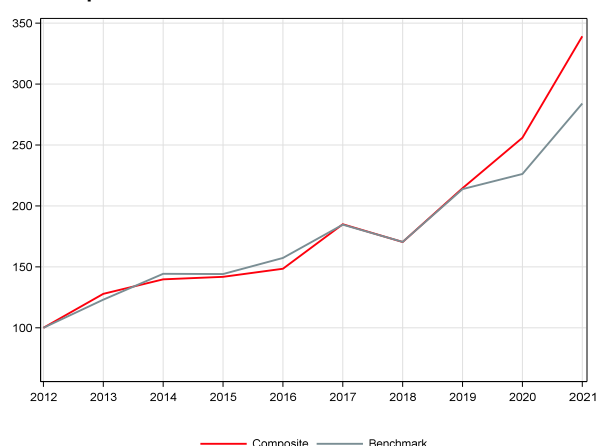
Period	Return		Cum. return since incept.		Annualized 3 years		Risk measures 3 years			
	Composite	Benchmark	Composite	Benchmark	Composite	Benchmark	Volatility Composite	Volatility Benchmark	Tracking Error (TE)	Information Ratio (IR)
2021	32.54%	25.57%	268.4%	192.1%	25.80%	18.55%	16.19%	16.83%	3.83%	1.55
2020	19.29%	5.80%	178.0%	132.6%	11.43%	7.01%	17.19%	17.65%	4.11%	0.99
2019	25.91%	25.41%	133.0%	119.9%	13.06%	10.77%	12.11%	11.66%	3.10%	0.66
2018	-7.88%	-7.65%	85.07%	75.34%	6.31%	5.76%	11.02%	10.28%	3.38%	0.15
2017	24.59%	17.36%	100.9%	89.87%	9.79%	8.56%	13.83%	13.14%	3.24%	0.35
2016	4.68%	9.16%	61.24%	61.78%	5.10%	8.52%	13.48%	12.85%	3.26%	-0.98
2015	1.48%	-0.14%	54.04%	48.21%	12.35%	12.95%	13.01%	12.59%	3.08%	-0.17
2014	9.31%	17.24%	51.80%	48.41%	15.34%	17.84%	6.83%	6.77%	2.89%	-0.74
2013	27.86%	23.09%	38.87%	26.58%	7.33%	9.76%	10.73%	10.65%	5.09%	-0.44
2012	9.78%	13.38%	8.61%	2.84%	-4.43%	2.69%	12.65%	13.34%	6.60%	-1.09

Period	Return		Cumulated return		Annualized		Risk measures			
	Composite	Benchmark	Composite	Benchmark	Composite	Benchmark	Volatility Composite	Volatility Benchmark	Tracking Error (TE)	Information Ratio (IR)
YTD	32.54%	25.57%	32.54%	25.57%	.	.	.	.	.	.
1 month	2.21%	2.67%	2.21%	2.67%	.	.	.	.	.	.
3 months	6.61%	5.26%	6.61%	5.26%	.	.	.	.	.	.
1 year	32.54%	25.57%	32.54%	25.57%	32.54%	25.57%	10.13%	9.59%	3.23%	1.67
3 years	99.07%	66.61%	99.07%	66.61%	25.80%	18.55%	16.19%	16.83%	3.83%	1.55
5 years	128.5%	80.57%	128.5%	80.57%	17.97%	12.55%	14.38%	14.63%	3.64%	1.29
10 years	272.4%	222.1%	272.4%	222.1%	14.05%	12.41%	12.99%	12.92%	3.48%	0.42
Since Incept.	268.4%	192.1%	268.4%	192.1%	5.81%	4.75%	17.40%	16.10%	5.58%	0.18

Annual performance in %



Indexed performance in %



GENERAL COMPOSITE INFORMATION

Date	Portfolios [No.]	Composite Assets [in mill. CHF]	Firm AuM [in bn]
202112	1	266.06	124.3
202012	1	211.55	111.0
201912	1	192.07	101.1
201812	1	161.92	84.8
201712	1	228.27	87.3
201612	1	161.90	81.7
201512	1	183.53	78.9
201412	1	207.05	79.2
201312	1	215.25	72.7
201212	1	211.01	75.1
201112	1	233.12	68.4

Disclosure

GIPS report as of	31.12.2021
Creation date	01.12.1998
Reference currency	CHF
Return	Gross return
Benchmark	MSCI World (ND) TR

Calculation of risk measures

The risk measures are calculated with gross-of-fees returns. The following risk measures are presented: - Volatility: annualised standard deviation of the monthly composite, or respectively, the pooled fund and benchmark return. - Tracking Error: annualised standard deviation between the monthly composite, or respectively, the pooled fund and benchmark returns. - Information Ratio: relation of the active return to the corresponding risk (tracking error). For the calculation and disclosure of the three-year risk measures for volatility, tracking error and information ratio, the last 36 months' (continuous) returns for the composite, or respectively, the pooled fund and benchmark must be available. The internal dispersion measure is not applicable because there are five or fewer portfolios in the composite, or respectively, the pooled fund for the full year.

Calculation of composite returns

The calculation of the performance of investment funds, investment foundations and ETFs is based on the Net Asset Value (NAV), calculated on a daily basis. This NAV is adjusted based on a pro rata monthly All-in-Fee (AIF) comprising the management, custodian and other fees. For funds under Luxembourg law, an adjustment is also made for the Taxe d'Abonnement. This ensures that the composite performances are calculated in the form of a gross performance, on a unified, daily basis. Transactions and payments are always recorded according to the trading day principle. Dividends are recorded on an accrual accounting basis. Tax at source which can be reclaimed is deferred and therefore included in the NAV. Further information about the assessment of portfolios and calculation of returns is available on request.

Compliance

GIPS firm Swisscanto Invest & ZKB ETF claims compliance with the Global Investment Performance Standards (GIPS®) and has prepared and presented this report in compliance with the GIPS standards. GIPS firm Swisscanto Invest & ZKB ETF has been independently verified for the period from 01 Januar 2011 to 30 June 2021. The verification report is available upon request.

A firm that claims compliance with the GIPS standards must establish policies and procedures for complying with all the applicable requirements of the GIPS standards. Verification provides assurance on whether the firm's policies and procedures related to composite and pooled fund maintenance, as well as the calculation, presentation, and distribution of performance, have been designed in compliance with the GIPS standards and have been implemented on a firm-wide basis. Verification does not provide assurance on the accuracy of any specific performance report.

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Firm definition

The GIPS firm "Swisscanto Invest & ZKB ETF" comprises the investment management business with respect to investment funds and exchange-traded funds of Swisscanto Fondsleitung AG, Zurich, and Swisscanto Asset Management International S.A., Luxembourg, as well as the exchange-traded funds of Zürcher Kantonalbank, Zurich. The Firm does not include segregated asset management portfolios of private, professional and institutional clients, which are part of the GIPS firms "ZKB Standardmandate" and "Diskretionäre Vermögensverwaltungsmandate der Swisscanto Invest by Zürcher Kantonalbank". The firm was created as of 01.07.2015 as a result of the merger between Zürcher Kantonalbank and Swisscanto Group and includes all investment funds and exchange-traded funds previously managed by Swisscanto Group and Zürcher Kantonalbank.

Composite Management

The composite is managed on a discretionary basis by Zürcher Kantonalbank under the Swiss Collective Investment Schemes Act, the prospectus and the internal investment guidelines. Creation date of the Composite is 01.07.2015.

Use of derivatives

The use of derivative financial instruments is permitted as part of routine administration of the fund's assets. Exposure-reducing positions must be covered by the base asset values underlying the derivative financial instrument. Exposure-raising positions must be covered by cash equivalents.

The use of derivatives must not serve to exert leverage on the fund's assets, nor amount to a short sale.

Portability Criteria

The performance for the periods prior to 1 July 2015 includes the performance histories of the assets of the Swisscanto Group which have been taken over and which fulfil the GIPS Performance Portability criteria. The GIPS-compliant predecessor firm "Swisscanto Group" comprised all investment funds, investment foundations and individual asset management mandates of institutional customers managed in Zurich and London and has been independently verified for the period from 1 January 1997 to 31 March 2015.

Calculation of Benchmark Returns

If a benchmark consists of several indices, the benchmark return is calculated by weighting the respective index returns on a monthly basis. Only total return indices are used.



Swisscanto
Invest

by Zürcher Kantonalbank

Disclosure

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Expense Ratio and Fee Schedule

Share Class	ISIN	TER (Annual Report)	Management Fee
Swisscanto (CH) Equity Fund Sustainable AA CHF	CH0009074300	1.90%	1.55%
Swisscanto (CH) Equity Fund Sustainable BA CHF	CH0205948067	1.13%	0.78%
Swisscanto (CH) Equity Fund Sustainable CT CHF	CH0378732348	0.96%	0.61%
Swisscanto (CH) Equity Fund Sustainable DA CHF	CH0025616886	0.85%	0.67%
Swisscanto (CH) Equity Fund Sustainable DT CHF	CH0352419136	0.85%	0.67%
Swisscanto (CH) Equity Fund Sustainable GT CHF	CH0192251640	0.70%	0.52%

COMPOSITE BENCHMARK - HISTORY

From	To	%	Index
01.07.2009		100.0	MSCI World (ND) TR
01.01.2004	30.06.2009	100.0	MSCI World (ND) TR Change reason: Datasource
01.12.1998	31.12.2003	100.0	MSCI World TR (Gross Dividend) Change reason: Allgemeiner Wechsel von Gross auf Net Dividend Renditen (Steuerbasis Luxemburg)

List of all Composites

A list of all composites and information regarding the creation of the composite reports is available on request from Zürcher Kantonalbank, Postfach, CH-8010 Zurich.

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