

CSIF (CH) I Bond Aggregate Global ex CHF

Class ZB

Investment policy

The fund is managed with an indexed method and is distinguished by broad diversification, low tracking errors, and low-cost management. The investment objective is to replicate the reference index as closely as possible and to minimize performance deviations from the benchmark.

The Bloomberg Barclays Global Aggregate ex CHF Index is a broad-based flagship benchmark that measures the investment grade debt. This multi-currency benchmark includes treasury, government-related, corporate and securitized fixed-rate bonds from both develop and emerging markets issuers.

Fund facts

Investment manager

Credit Suisse Asset Management (Schweiz) AG,
Index Solutions Team

Investment manager since 13.09.2007

Investment manager location Zurich

Management company Credit Suisse Funds AG

Fund domicile Switzerland

Fund currency CHF

Close of financial year 28. February

Total net assets (in mil.) 5'246.71

Inception date 27.09.2007

Ongoing charge ²⁾ 0.0065%

Subscription spread 0.22

(remains within the fund) in %

Redemption spread 0.02

(remains within the fund) in %

Subscription / Redemption Cut-Off 15:00/15:00

Benchmark (BM) Bloomberg Barclays Global Aggr. ex CHF (TR) (06/10)

Benchmark (BM) Bloomberg Ticker BAXCTRUU

Securities lending Yes

Unit class **Category ZB**

(capital growth)

Unit class currency CHF

Subscription Currencies CHF, EUR, USD

ISIN CH0034011509

Bloomberg ticker CSBAWRZ SW

Valor no. 3401150

Net asset value (NAV) 893.87

Exclusion of controversial weapons producers ³⁾

Credit Suisse Index Funds will no longer invest in companies which are involved in the development or production of nuclear, biological, and chemical warfare agents, anti-personnel mines and cluster bombs.

Hence we position ourselves in line with the exclusion list from the Swiss Association for Responsible Investments (SVVK - ASIR). The tracking quality of our index funds remains broadly unchanged by these exclusions.

Net performance in CHF (rebased to 100) and yearly performance ¹⁾



Net performance in CHF ¹⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	1.99	1.66	1.66	1.94	6.71	12.09
Benchmark	1.97	1.74	1.74	1.81	6.80	12.12

Credit Ratings in %

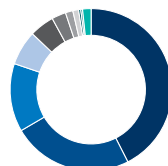
	Fund	Benchmark
AAA	27.72	36.47
AA (Bucket)	17.29	14.98
A (Bucket)	33.80	27.79
BBB (Bucket)	17.71	16.20
BB (Bucket)	0.02	0.01
Derivatives	0.09	-
Liquidity Effect		
Not rated	3.38	4.55

Maturities in years

	Fund	Benchmark
0-1	6.99	0.11
1-2	13.30	12.10
2-3	11.32	10.90
3-4	8.81	9.17
4-5	8.86	10.12
5-7	11.98	13.52
7-10	13.51	15.19
-20	11.84	13.37
-30	10.95	12.55
>30	2.44	2.98

Currencies in %

	Fund	Benchmark
USD	42.51	42.09
EUR	24.06	23.88
JPY	13.63	13.42
CNY	6.91	6.89
GBP	4.94	4.98
CAD	2.84	2.82
AUD	1.49	1.48
KRW	1.14	1.14
SEK	0.44	0.45
IDR	0.35	0.36
Others	1.69	2.49



Top 10 Holdings in %

Position	Maturity	as % of assets
Japan	20.12.30	0.16
US Treasury	15.08.30	0.15
Japan	20.09.30	0.15
Japan	20.06.30	0.14
Japan	20.09.24	0.14
Japan (Gov. OF)	20.06.22	0.14
Japan	20.12.25	0.14
Japan	20.03.23	0.14
Japan	20.09.22	0.14
Total		1.31

Duration and Yield

	Fund	Benchmark
Yield to maturity in %	1.19	1.15
Average remaining term to maturity in years	9.00	11.00
Modified duration in years	7.25	7.34

*The shown yield to maturity is calculated as of 31.03.2021 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity is an indication only and is subject to change.

Fund statistics

	3 years	5 years
Annualised volatility in %	4.49	4.81
Tracking Error (Ex post)	0.15	0.12

BVV2

- Total alternative investments (in accordance with Art. 53 BVV 2): 0
- Of which alternative investments (in accordance with Art. 53 para. 1e BVV 2): 0
- Of which debt-type investments (in accordance with Art. 53 para. 3 BVV 2): 0
- The fund only invests in debt instruments permitted in accordance with Art. 53 para. 1b point 9 BVV 2.

Number of holdings

Fund	8'002
Benchmark	26'546

¹⁾ Historical performance indications and financial market scenarios are no reliable indicators of future performance. The performance data do not take into account the commissions and costs incurred on the issue and redemption of fund units.

²⁾ The ongoing charge is based on estimated values of all costs levied to the subfund. The figure may vary from year to year. The calculation is based on SFAMA guidelines.

³⁾ The exclusions of the Swiss association for responsible investments (SVVK-ASIR) apply only to in-house funds and products. External funds, ETFs, and futures are not included.

The disclaimer mentioned at the end of this document also applies to this page.

Sources: Credit Suisse, otherwise specified

Potential risks

The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. However, this Fund's investments should generally have good liquidity.
- Counterparty risk: Bankruptcy or insolvency of the Fund's derivative counterparties may lead to payment or delivery default.
- Operational risk: Deficient processes, technical failures or catastrophic events may cause losses.
- Political and Legal risks: Investments are exposed to changes of rules and standards applied by a specific country. This includes restrictions on currency convertibility, the imposing of taxes or controls on transactions, the limitations of property rights or other legal risks.

The product's investment objectives, risks, charges and expenses, as well as more complete information about the product, are provided in the prospectus (or relevant offering document), which should be read carefully before investing.

Contact

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Data sources as of March 31, 2021: Credit Suisse, otherwise specified.

Important information

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Investment principal on bonds can be eroded depending on sale price, market price or changes in redemption amounts. Care is required when investing in such instruments.

CSIF (CH) I Bond Aggregate Global ex CHF ZB: This fund is domiciled in Switzerland and was launched as umbrella funds of the type "other funds for traditional investments" for qualified investors pursuant to art. 10 paras. 3 to 4 of the Federal Collective Investment Schemes Act (CISA). The fund management company is Credit Suisse Funds AG, Zurich. The custodian bank is Credit Suisse (Schweiz) AG. The fund contract may specify that the target group of investors could be further restricted for specific sub-funds or unit classes. The prospectus, the simplified prospectus and/or the Key Investor Information Document (KIID), the management regulations and the articles of incorporation, respectively, as well as the annual and half-yearly reports may be obtained free of charge from Credit Suisse Funds AG, Zurich or from any branch of Credit Suisse AG in Switzerland.

The fund contract and the annual report are available free of charge from the fund management company, Credit Suisse Funds AG, Zurich, or from the custodian bank, CREDIT SUISSE (Schweiz) AG, Zurich.

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