

CSIF (CH) Bond Switzerland AAA-BBB Blue

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 Swiss Bond Index (SBI) AAA-BBB reflects the price development of bonds denominated in Swiss francs (CHF) with a minimum rating of BBB, which are listed on the SIX Swiss Exchange.

Fund facts

Investment manager

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

Investment manager since 28.03.2008

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.) 10'794.11

Inception date 15.04.2008

Ongoing charge ²⁾ 0.00%

Subscription spread 0.35

(remains within the fund) in %

Redemption spread 0.00

(remains within the fund) in %

Subscription / Redemption Cut-Off 14:00/14:00

Benchmark (BM) SBI AAA-BBB (TR)

Benchmark (BM) Bloomberg Ticker SBR14T

Securities lending No

Unit class Category ZB

(capital growth)

Unit class currency CHF

Subscription Currencies CHF, EUR, USD

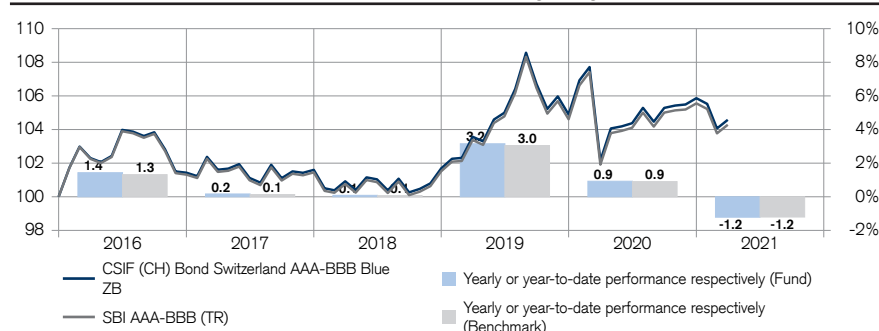
ISIN CH0039003055

Bloomberg ticker CSSBIBZ SW

Valor no. 3900305

Net asset value (NAV) 1'119.21

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	0.49	-1.22	-1.22	2.37	3.62	2.23
Benchmark	0.49	-1.20	-1.20	2.33	3.50	1.99

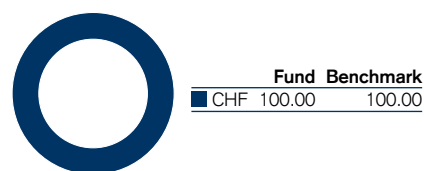
Credit Ratings in %

	Fund	Benchmark
AAA	53.83	53.86
AA (Bucket)	22.34	23.07
A (Bucket)	12.91	12.75
BBB (Bucket)	10.65	10.32
Not rated	0.27	-

Maturities in years

	Fund	Benchmark
0-1	2.50	0.56
1-2	8.58	10.22
2-3	9.73	10.60
3-4	10.89	11.39
4-5	9.33	9.69
5-7	15.77	15.08
7-10	18.46	17.95
-20	17.90	17.35
-30	4.93	5.22
>30	1.92	1.93

Currencies in %



Duration and Yield

	Fund	Benchmark
Yield to maturity in %	-0.15	-0.15
Average remaining term to maturity in years	8.00	8.00
Modified duration in years	7.53	7.49

*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 %	4.53	3.82
Tracking Error (Ex post)	0.04	0.04
Beta	1.00	1.00

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.

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.

Top 10 Holdings in %

Position	Maturity	as % of assets
Swiss Government	08.04.28	1.51
Switzerland	30.04.42	1.19
Swiss Government	08.04.33	1.06
Swiss Government	06.01.49	1.01
Swiss Government	08.03.36	0.97
Swiss Government	11.02.23	0.97
Schweiz. Eidgenossenschaft	27.06.37	0.90
Swiss Confederation	25.06.64	0.86
Swiss Confederation	22.06.29	0.75
Swiss Government	11.06.24	0.71
Total		9.91

Number of holdings

Fund	1'532
Benchmark	1'508

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.

- Credit risk: Issuers of assets held by the Fund may not pay income or repay capital when due. The Fund's investments generally have low credit risk.
- 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.

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