

CSIF (CH) I Bond Government Global ex CHF Blue

Class ZBH

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 CGBI WGBI ex Switzerland Index measures the performance of fixed-rate, local currency, investment grade sovereign bonds. The WGBI is a widely used benchmark that currently comprises sovereign debt from over 20 countries, denominated in a variety of currencies ex CHF.

Fund facts

Investment manager

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

Investment manager since 14.03.2003

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.) 3'409.35

Inception date 10.11.2012

Ongoing charge ²⁾ 0.01%

Subscription spread 0.11

(remains within the fund) in %

Redemption spread 0.00

(remains within the fund) in %

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

Benchmark (BM)

FTSE Non-CHF World Government Bond Index (CHF-Hgd)

Benchmark (BM) Bloomberg Ticker SBWGNZSC

Securities lending No

Unit class **Category ZBH**

(capital growth)

Unit class currency CHF

Subscription Currencies CHF

ISIN CH0188772989

Bloomberg ticker CSIFBZH SW

Valor no. 18877298

Net asset value (NAV) 993.54

BVV2

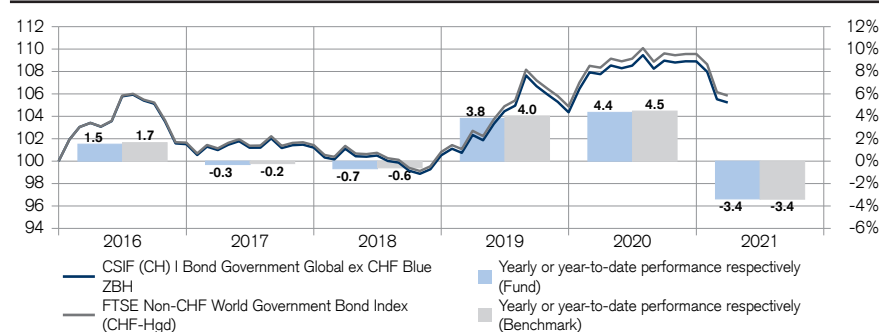
• Total alternative investments (in accordance with Art. 53 BVV 2): 0

• 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.

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	-0.28	-3.37	-3.37	-2.35	4.08	1.76
Benchmark	-0.29	-3.39	-3.39	-2.31	4.43	2.35

Credit Ratings in %

	Fund	Benchmark
AAA	49.54	49.55
AA (Bucket)	18.38	17.98
A (Bucket)	24.14	23.84
BBB (Bucket)	8.73	8.60
Derivatives	-0.21	-
Liquidity Effect	-	-
Not rated	-0.59	0.04

Maturities in years

	Fund	Benchmark
0-1	2.13	0.45
1-2	11.73	13.17
2-3	9.78	10.50
3-4	9.06	8.18
4-5	8.62	9.27
5-7	12.39	12.39
7-10	13.80	13.69
-20	15.63	15.75
-30	13.89	13.68
>30	2.97	2.92

Duration and Yield

	Fund	Benchmark
Yield to maturity in %	0.56	0.55
Average remaining term to maturity in years	10.00	10.00
Modified duration in years	8.64	8.55

*The shown yield to maturity is calculated as of 31.03.2021 before hedging 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 %	3.39	3.21
Tracking Error (Ex post)	0.04	0.04

Top 10 Holdings in %

Position	Maturity	as % of assets
US Treasury Note	15.11.30	0.44
US Treasury	15.08.30	0.40
US Treasury	15.05.24	0.37
US Treasury	30.06.22	0.37
0.5 France 25.05.2025	25.05.25	0.36
US Treasury	15.11.25	0.36
US Treasury	15.05.30	0.33
Government of France	25.04.41	0.32
France OAT	25.05.31	0.31
US Treasury Bill	15.08.26	0.30
Total		3.55

Number of holdings

Fund	1'071
Benchmark	1'087

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.

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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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