

CSIF (CH) III Equity World ex CH Quality - Pension Fund

Class DBH

Investment policy

The fund is managed with a "passive" approach and is distinguished by its broad diversification, minimal tracking error, and cost-effective management.

Strategy indices deliberately deviate from market capitalization in their weighting in order to capture factor premiums or reduce the investment risk.

MSCI Quality is a strategy index that aims to reflect the performance of a quality growth strategy by targeting stocks with historically high return on equity, stable year-on-year growth, and a low leverage ratio. It therefore captures three key quality factors.

Fund facts

Investment manager

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

Investment manager since 16.10.2014

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.) 138.33

Inception date 29.11.2016

Ongoing charge ²⁾ 0.13%

Subscription spread (remains within the fund) in % 0.09

Redemption spread (remains within the fund) in % 0.04

Subscription / Redemption Daily

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

Benchmark (BM) MSCI World ex Switzerland Quality (NR) (CHF-Hgd)

Benchmark (BM) Bloomberg Ticker M7CXCSAV

Securities lending Yes

Unit class Category DBH (capital growth)

Unit class currency CHF

Subscription Currencies CHF, EUR, USD

ISIN CH0253609249

Bloomberg ticker CSWQIDA SW

Valor no. 25360924

Net asset value (NAV) 1'816.48

Fund statistics

	1 year	3 years
Annualized volatility in %	15.99	16.71
Tracking Error (Ex post)	0.04	0.10

BVV2

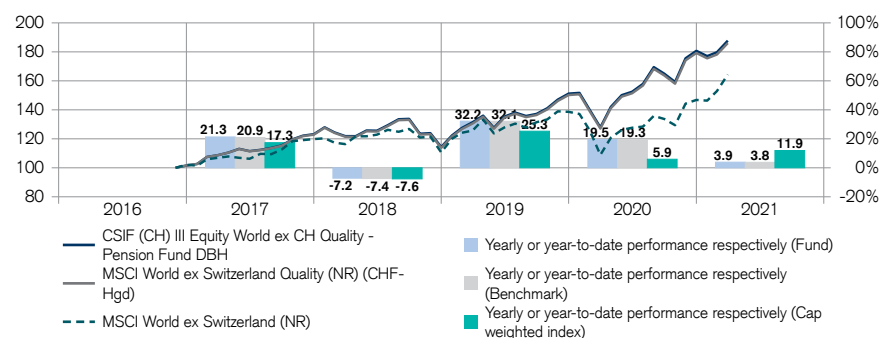
• The fund only invests in equity instruments permitted in accordance with Art. 53 para. 1d BVV 2.

Exclusion of controversial weapons producers ⁴⁾

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	4.43	3.88	3.88	46.77	54.06	-
MSCI World ex Switzerland Quality (NR) (CHF-Hgd)	4.41	3.80	3.80	46.40	53.22	-
MSCI World ex Switzerland (NR) ³⁾	7.45	11.94	11.94	50.89	41.27	-

Sectors in %

	Fund	Benchmark	Cap weighted index ³⁾
Information Technology	36.72	36.78	21.90
Health Care	17.68	17.70	11.74
Consumer Staples	11.58	11.59	6.73
Communication Services	10.41	10.43	9.28
Industrials	10.00	10.01	10.89
Consumer Discretionary	6.05	6.05	12.28
Financials	3.98	3.96	13.66
Materials	2.71	2.72	4.44
Real Estate	0.45	0.45	2.75
Liquid Assets	0.23	0.00	0.01
Others	0.20	0.32	6.33

Currencies in %

	Fund	Benchmark	Cap weighted index ³⁾
USD	78.49	78.53	68.51
EUR	5.45	5.42	10.18
GBP	5.28	5.30	4.45
JPY	4.02	4.01	7.73
DKK	1.95	1.93	0.74
AUD	1.53	1.51	2.19
CAD	1.41	1.43	3.36
SEK	0.99	0.99	1.12
HKD	0.61	0.61	0.99
Others	0.28	0.28	0.62

Countries in %

	Fund	Benchmark	Cap weighted index ³⁾
USA	78.32	78.32	78.32
United Kingdom	5.35	5.35	5.35
Japan	3.99	3.99	3.99
Netherlands	2.04	2.04	2.04
Denmark	1.92	1.92	1.92
Australia	1.52	1.52	1.52
Canada	1.40	1.40	1.40
Germany	1.39	1.39	1.39
Cash/Cash Equivalents	0.23	0.23	0.23
Others	3.84	3.84	3.84

Top 10 Holdings in %

Microsoft Corp	5.15
Apple Inc	4.77
Facebook Inc	3.96
Alphabet -C-	2.73
Alphabet -A-	2.73
Johnson & Johnson	2.73
Visa Inc	2.68
Mastercard	2.23
Unitedhealth Group INC	2.16
Procter & Gamble	2.08
Total	31.20

Number of holdings

Fund	299
Benchmark	298
Cap weighted index ³⁾	1'548

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⁾ Official benchmark of the presented share class is MSCI World ex Switzerland Quality (NR) (CHF-Hgd). MSCI World ex Switzerland (NR) is used for comparison purposes only.

⁴⁾ 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.

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.
- 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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Equities are subject to market forces and hence fluctuations in value, which are not entirely predictable.

CSIF (CH) III Equity World ex CH Quality - Pension Fund DBH: 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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