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Asset Management  
October 2022

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# CSIF (CH) Bond Government Emerging Markets USD Blue DB

## Fund information

Fixed income

**1'910'582'205**

Fund total net assets in USD

Share class TNA, USD <b>507'915'231</b>	Share class NAV, USD <b>814.64</b>	Ongoing charges <sup>1</sup> <b>0.09%</b>
MTD (net) return <b>0.16%</b> Bench. <b>0.15%</b>	QTD (net) return <b>0.16%</b> Bench. <b>0.15%</b>	YTD (net) return <b>-23.23%</b> Bench. <b>-23.83%</b>

## Fund details

Morningstar rating	★★★★☆ (31.10.2022)
Investment Manager	Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team
Fund launch date	14.11.2014
Share class launch date	14.11.2014
Share class	DB
Share class currency	USD
Distribution policy	accumulating
Fund domicile	Switzerland
Benchmark	JPM EMBI Global Diversified

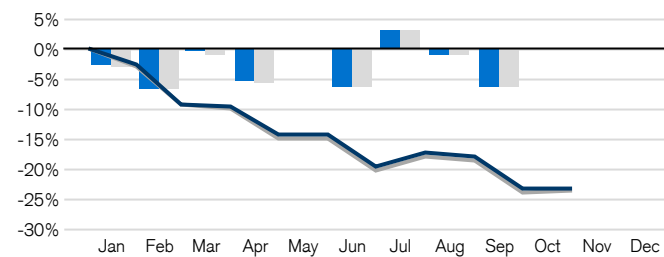
## Investment Policy

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 J.P. Morgan EMBI Global Diversified Index contains exposure to USD denominated government bonds issued by emerging markets countries.

Past performance does not predict future returns. Neither simulated nor historical performance is a reliable indicator for current or future performance.

## Performance overview - monthly & cumulated

since 01.01.2022



■ Portfolio net - monthly return  
■ Benchmark - monthly return  
▬ Portfolio net - cumulated return  
▬ Benchmark - cumulated return

## Performance overview - cumulated

since 01.12.2014



▬ Portfolio net - cumulated return  
▬ Benchmark - cumulated return

## Performance overview - monthly & YTD

since 01.01.2022, in %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Portfolio net	-2.83	-6.54	-0.37	-5.26	-0.05	-6.25	2.84	-0.93	-6.36	0.16			-23.23
Benchmark	-2.85	-6.55	-0.90	-5.59	0.03	-6.21	2.89	-0.95	-6.36	0.15			-23.83
<b>Relative net</b>	<b>0.02</b>	<b>0.01</b>	<b>0.53</b>	<b>0.34</b>	<b>-0.07</b>	<b>-0.04</b>	<b>-0.05</b>	<b>0.01</b>	<b>0.00</b>	<b>0.01</b>			<b>0.60</b>

## Performance overview

since 01.12.2014, in %

	Rolling Returns				Annualized Returns		
	1 months	3 months	1 year	3 years	5 years	ITD	
Portfolio net	0.16	-7.08	-23.59	-7.01	-2.57	0.58	
Benchmark	0.15	-7.11	-24.19	-7.19	-2.66	0.51	
<b>Relative net</b>	<b>0.01</b>	<b>0.02</b>	<b>0.59</b>	<b>0.18</b>	<b>0.09</b>	<b>0.07</b>	

## Performance overview

since 01.12.2014, in %

	Annualized risk, in %			
	1 year	3 years	5 years	ITD
Portfolio net	11.24	12.71	10.51	9.01
Benchmark	11.30	12.77	10.57	9.06
<b>Relative net</b>	<b>0.63</b>	<b>0.39</b>	<b>0.31</b>	<b>0.28</b>

<sup>1</sup> If the currency of a financial product and/or its costs is different from your reference currency, the return and cost may increase or decrease as a result of currency fluctuations.

## Performance overview - yearly

since 01.12.2014, in %

	2014	2015	2016	2017	2018	2019	2020	2021	2022	ITD
Portfolio net	-2.38	1.62	9.88	10.19	-4.24	14.82	5.09	-1.76	-23.23	4.67
Benchmark	-2.31	1.18	10.15	10.26	-4.26	15.04	5.26	-1.80	-23.83	4.09
<b>Relative net</b>	<b>-0.06</b>	<b>0.43</b>	<b>-0.27</b>	<b>-0.06</b>	<b>0.02</b>	<b>-0.22</b>	<b>-0.17</b>	<b>0.04</b>	<b>0.60</b>	<b>0.58</b>

## Asset breakdown by JPM CEMBI country

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
Mexico	5.28	5.24	
China	5.28	5.13	
Indonesia	5.20	5.03	
United Arab Emirates	4.71	4.66	
Turkey	4.37	4.36	
Others	75.15	75.57	

## Asset breakdown by duration bucket

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
<1 year	5.63	5.93	
1-3 years	27.75	27.63	
3-5 years	24.09	23.69	
5-7 years	12.94	12.94	
7-10 years	12.13	12.60	
>10 years	17.46	17.21	

## Asset breakdown by rating bucket

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
AA	7.53	7.31	
A	15.87	15.71	
BBB	27.21	27.53	
BB	21.63	21.12	
B	21.56	21.28	
CCC	3.36	3.32	
CC	2.67	2.65	
C	0.02	0.02	
D	0.92	0.90	
Others	-0.76	0.16	

## Asset breakdown by JPM CEMBI sector

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
Sovereign	81.60	80.36	
Quasi-Sovereign	17.45	17.95	
Oil & Gas	0.79	0.78	
Utilities	0.52	0.44	
Financials	0.18	0.12	
Transport	0.15	0.14	
Industrial	0.11	0.11	
Unassigned	0.06	0.06	
Infrastructure	0.05	0.05	
Others	-0.90	-	

## 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. Part of the Fund's investments may have considerable credit risk.
- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. Part of the Fund's investments may be prone to limited liquidity. The Fund will endeavor to mitigate this risk by various measures.
- 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.

**The full offering documentations including complete information on risks may be obtained free of charge from a Credit Suisse representative or where available via FundSearch ([credit-suisse.com/fundsearch](https://credit-suisse.com/fundsearch)).**

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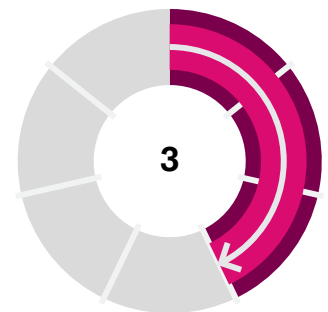
## BVV2

- 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.

The statements from CS in relation to the Ordinance on Occupational Retirement, Survivors' and Disability Pension Plans (BVV 2) were made with the greatest of care and to the best of its knowledge and belief. They represent the views of CS at the time the fact sheet was produced and are subject to change at any time without notice. CS makes no representation with regard to the classifications and accepts no liability with respect thereto.

## Risk profile<sup>2</sup>

PRIIP SRI



<sup>2</sup> The fund's risk and reward profile shows the variations in value an investment in this fund would have undergone over the past five years, whereby simulated performance data is used in the case of missing history. The fund's risk rating may change in the future. Please note, higher possible gains generally also mean higher possible losses. The lowest risk category does not mean that the fund is risk free.

## Top 10 positions

In % of total economic exposure

Instrument Name	ISIN	Coupon p.a.	Maturity date	Weight
KUWAIT STATE OF (GOVERNMENT)	XS1582346968	3.50%	20.03.2027	0.80%
URUGUAY (ORIENTAL REPUBLIC OF)	US760942BA98	5.10%	18.06.2050	0.66%
ECUADOR REPUBLIC OF (GOVERNMENT)	XS2214238441	6.90%	31.07.2035	0.57%
KAZAKHSTAN (REPUBLIC OF)	XS1263054519	5.13%	21.07.2025	0.48%
QATAR (STATE OF)	XS1807174559	5.10%	23.04.2048	0.45%
QATAR (STATE OF)	XS1959337749	4.82%	14.03.2049	0.44%
URUGUAY (ORIENTAL REPUBLIC OF)	US917288BK78	4.38%	23.01.2031	0.44%
PETRONAS CAPITAL LTD	USY68856AV83	4.55%	21.04.2050	0.42%
URUGUAY (ORIENTAL REPUBLIC OF)	US760942BD38	4.98%	20.04.2055	0.40%
BRAZIL FEDERATIVE REPUBLIC OF (GO)	US105756BV13	4.25%	07.01.2025	0.40%

## Top 10 issuers

In % of total economic exposure

Issuer name	Weight
TURKEY (REPUBLIC OF)	3.84
BRAZIL FEDERATIVE REPUBLIC OF (GOVERNMENT)	3.43
PHILIPPINES (REPUBLIC OF)	3.34
QATAR (STATE OF)	3.23
SAUDI ARABIA (KINGDOM OF)	3.10
DOMINICAN REPUBLIC (GOVERNMENT)	2.96
COLOMBIA (REPUBLIC OF)	2.73
OMAN SULTANATE OF (GOVERNMENT)	2.65
INDONESIA (REPUBLIC OF)	2.63
PANAMA REPUBLIC OF (GOVERNMENT)	2.60

## Key risk figures

	Portfolio	Benchmark
Number of securities	909	927
Percentage of top 10 positions	5.18%	5.02%
Modified duration	6.52	6.49
Yield to maturity	8.46%	8.35%
Yield to worst	8.44%	8.33%
Average rating	BB+	BB+

## Risk overview - ex post

	3 years	5 years
	Portfolio	Portfolio
Beta	0.99	0.99

## Key identifiers

Instrument Name	CSIF (CH) Bond Government Emerging Markets USD Blue DB
ISIN	CH0259132105
Valor no.	25913210
Bloomberg ticker	CSEMBLD SW
Benchmark	JPM EMBI Global Diversified
Benchmark Bloomberg ticker	JPGCCOMP
Other share classes	CH0259132105, CH0336202475, CH0259132261, CH0259132303, CH0259132196, CH0336206666

## Key facts

Fund management company	Credit Suisse Funds AG
UCITS	No
Accounting year end	28. February
Securities lending	No
Subscription notice period	daily
Subscription Settlement Period	T + 3
Redemption notice period	daily
Redemption Settlement Period	T + 3
Subscription spread (remains within the fund)	0.60%
Redemption spread (remains within the fund)	0.00%
Cut-off time	15:00 CET
Swinging single pricing (SSP*)	no swing NAV

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## Glossary

Accumulating	Indicates a regular reinvestment of the dividends received in the portfolio itself
ITD	Inception-to-date
Ongoing Charges	For a maximum of 12 months from fund fiscal year end and since inception, the ongoing charges figure is based on estimated expenses. After that, the ongoing charges correspond to the TER of the last annual report. It excludes performance fees and portfolio transaction costs, except in the case of an entry/exit charge paid by the fund when buying or selling shares/units in another collective investment undertaking.
Use of income	Indicates whether the fund distributes or reinvests the dividends received from underlying securities (Accumulating)

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## Warning statements

PRIIP SRI	The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets.
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