

CSIF (CH) Bond Government Emerging Markets USD Blue

Class DBH

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.

Fund facts

Investment manager

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

Investment manager since 30.10.2014

Investment manager location Zurich

Management company Credit Suisse Funds AG

Fund domicile Switzerland

Fund currency USD

Close of financial year 28. February

Total net assets (in mil.) 2'527.91

Inception date 29.01.2015

Ongoing charge ²⁾ 0.08%

Subscription spread 0.50

(remains within the fund) in %

Redemption spread 0.00

(remains within the fund) in %

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

Benchmark (BM)

JPM EMBI Global Diversified (Hedged into CHF)

Benchmark (BM) Bloomberg Ticker JPGCHFPC

Securities lending No

Unit class Category DBH (capital growth)

Unit class currency CHF

Subscription Currencies CHF

ISIN CH0259132261

Bloomberg ticker CEMIBDH SW

Valor no. 25913226

Net asset value (NAV) 892.87

BBV2

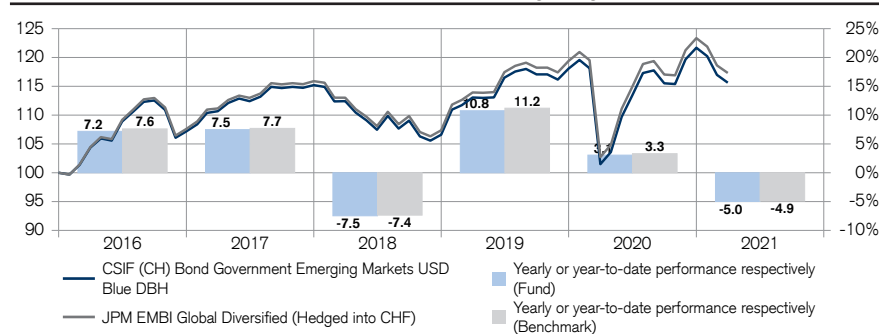
- Total alternative investments (in accordance with Art. 53 BVV 2): 0
- Of which alternative investments (in accordance with Art. 53 para. 1e BVV 2): 0
- Of which debt-type investments (in accordance with Art. 53 para. 3 BVV 2): 0
- The fund only invests in debt instruments permitted in accordance with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

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	-1.16	-4.98	-4.98	13.93	2.85	10.78
Benchmark	-1.10	-4.90	-4.90	14.21	3.80	12.30

Credit Ratings in %

	Fund	Benchmark
AA (Bucket)	7.16	6.82
A (Bucket)	14.49	14.31
BBB (Bucket)	33.15	32.40
BB (Bucket)	18.02	17.61
B (Bucket)	24.09	23.49
CCC (Bucket)	4.22	4.13
CC	0.03	0.03
Not rated	-1.68	0.70
Others	0.53	0.52

Maturities in years

	Fund	Benchmark
0-1	1.50	1.54
1-2	6.51	6.59
2-3	6.64	6.81
3-4	6.92	6.77
4-5	7.04	7.10
5-7	14.55	14.41
7-10	16.80	16.72
-20	12.65	12.90
-30	23.60	23.32
>30	3.80	3.84

Duration and Yield

	Fund	Benchmark
Yield to maturity in %	4.55	4.42
Average remaining term to maturity in years	13.00	13.00
Modified duration in years	7.90	7.72

*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 %	11.50	9.45
Tracking Error (Ex post)	0.10	0.13

Number of holdings

Fund	865
Benchmark	881

Top 10 Holdings in %

Position	Maturity	as % of assets
Kuwait	20.03.27	0.72
Republica Orient Uruguay	18.06.50	0.69
Russia	23.06.47	0.62
Ecuador	31.07.35	0.55
Qatar	14.03.49	0.50
Qatar	23.04.48	0.49
Uruguay	20.04.55	0.46
Republic of Colombia	15.06.45	0.45
Petronas Capital	21.04.50	0.44
MDB Global Investments	09.03.23	0.44
Total		5.35

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. 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.

Contact

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

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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. Emerging market investments usually result in higher risks such as political, economic, credit, exchange rate, market liquidity, legal, settlement, market, shareholder and creditor risks. Emerging markets are located in countries that possess one or more of the following characteristics: a certain degree of political instability, relatively unpredictable financial markets and economic growth patterns, a financial market that is still at the development stage or a weak economy.

CSIF (CH) Bond Government Emerging Markets USD Blue 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.

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