

CSIF (CH) III Equity World ex CH ESG Blue - Pension Fund Plus ZB

Fund information

Equity

3'670'282'147

Fund total net assets in CHF

Share class TNA, CHF
2'239'074'589

Share class NAV, CHF
1'453.26

Ongoing charges
0.03%

MTD (net) return
0.23%
Bench. **0.21%**

QTD (net) return
0.23%
Bench. **0.21%**

YTD (net) return
19.24%
Bench. **19.01%**

Fund details

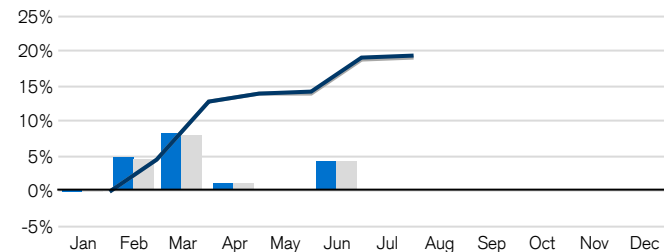
Investment Manager	Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team
Fund launch date	06.12.2017
Share class launch date	06.12.2017
Share class	ZB
Share class currency	CHF
Distribution policy	accumulating
Securities lending	No
Fund domicile	Switzerland
Benchmark	MSCI World ex Switzerland ESG Leaders (NR)

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 MSCI World ex Switzerland ESG Index is a capitalization index that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and captures large and mid-cap companies in Developed Markets countries worldwide (excluding Switzerland).

Performance overview - monthly & cumulated

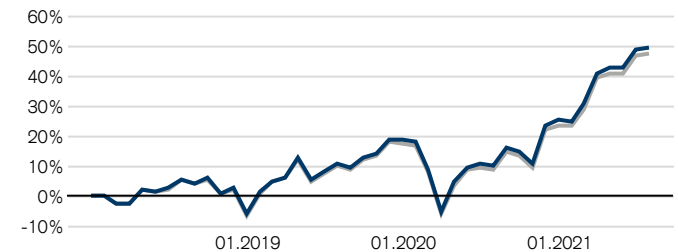
since 01.01.2021



■ portfolio net - monthly
■ Benchmark - monthly return
□ Portfolio net - cumulated
□ Benchmark - cumulated return

Performance overview - cumulated

since 01.01.2018



□ Portfolio net - cumulated
□ Benchmark - cumulated return

Performance overview - monthly & YTD

since 01.01.2021, in %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Portfolio net	-0.23	4.58	8.01	1.12	0.13	4.27	0.23						19.24
Benchmark	-0.25	4.55	7.96	1.09	0.09	4.25	0.21						19.01
Relative net	0.01	0.03	0.05	0.03	0.04	0.02	0.01						0.23

Performance overview*

since 01.01.2018, in %

	Rolling Returns				Annualized Returns	
	1 month(s)	3 month(s)	1 year	3 years	5 years	ITD
Portfolio net	0.23	4.64	35.61	12.25	n/a	11.80
Benchmark	0.21	4.57	35.15	11.81	n/a	11.36
Relative net	0.01	0.08	0.47	0.44	n/a	0.44

Volatility overview

since 01.01.2018, in %

Annualized risk, in %			
1 year	3 years	5 years	ITD
14.55	17.54	n/a	16.32
14.55	17.56	n/a	16.34
0.04	0.05	n/a	0.06

Performance overview - yearly

since 01.01.2018, in %

	2018	2019	2020	2021	ITD
Portfolio net	-6.22	26.25	5.64	19.24	49.14
Benchmark	-6.58	25.74	5.20	19.01	47.06
Relative net	0.35	0.51	0.45	0.23	2.07

Asset breakdown - by currency

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
USD	68.91	69.89	
EUR	10.04	9.97	
JPY	7.23	6.79	
GBP	4.04	4.35	
CAD	3.85	3.37	
Others	5.93	5.63	

Asset breakdown - by GICS sector

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
Information	23.08	23.13	
Technology			
Financials	13.52	13.23	
Health Care	12.51	12.04	
Consumer			
Discretionary	12.00	12.09	
Industrials	10.56	10.59	
Others	28.34	28.92	

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. In addition, short selling of securities may expose the Fund to particular liquidity risk.
- 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.

Portfolio Summary

This fund does not invest in companies which are involved in the development or production of nuclear, biological, and chemical warfare agents, anti-personnel mines and cluster bombs according to the exclusion list from the Swiss Association for Responsible Investments (SVVK - ASIR)

Asset breakdown - by MSCI country

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
United States	68.76	69.73	
Japan	7.20	6.79	
United Kingdom	4.06	4.35	
Canada	3.79	3.37	
France	3.27	3.46	
Others	12.91	12.30	

Asset breakdown - by market capitalization

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
<5B	0.05	0.06	
5B-10B	1.76	1.98	
10B-20B	6.69	7.35	
20B-30B	5.84	6.43	
30B-50B	10.27	11.25	
50B-100B	16.86	15.11	
>100B	58.43	57.60	
Others	0.11	0.21	

BVV2

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

Exclusion of controversial weapons*

Credit Suisse Index Funds and Exchange Traded 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.

Applied ESG characteristics

- ESG Benchmark ESG Integration Engagement Exclusion Criteria Proxy Voting

Top 10 positions - ESG Characteristics

Instrument Name	Weight	GICS sector	ESG rating	Controversy flag
MICROSOFT CORP	7.00%	Technology	AAA	Orange
ALPHABET INC CLASS A	2.78%	Technology	BBB	Yellow
ALPHABET INC CLASS C	2.73%	Technology	BBB	Yellow
TESLA INC	1.81%	Automobiles & Parts	A	Orange
NVIDIA CORP	1.65%	Technology	AAA	Green
JOHNSON & JOHNSON	1.55%	Health Care	BBB	Orange
VISA INC CLASS A	1.43%	Financial Services	A	Yellow
HOME DEPOT INC	1.21%	Retail	AA	Green
PROCTER & GAMBLE	1.20%	Personal & Household Goods	A	Orange
MASTERCARD INC CLASS A	1.17%	Financial Services	A	Yellow

ESG overview

	Portfolio	Score/Rating Benchmark
Overall ESG Rating	AA	A
Overall ESG Score	7.35	6.15
Environment	6.96	6.07
Social	6.31	5.03
Governance	5.55	4.86
Weighted Average Carbon Intensity (Tons of CO ₂ e/\$M sales)	77.65	131.08
MSCI coverage (in %)	98.35	99.65

Asset breakdown - by ESG rating

In % of total economic exposure

	Portfolio	Benchmark	Relative	Portfolio Benchmark
AAA	20.97	11.37	9.60	
AA	32.31	19.85	12.46	
A	24.90	21.86	3.04	
BBB	19.61	31.03	-11.41	
BB	0.57	10.53	-9.96	
B	n/a	4.68	-4.68	
CCC	n/a	0.34	-0.34	
Others	1.65	0.35	1.30	

Asset breakdown - by ESG rating momentum

In % of total economic exposure

	Portfolio	Benchmark	Relative	Portfolio Benchmark
Strong upward	0.80	1.51	-0.71	
Upward	17.72	19.70	-1.98	
Stable	73.92	64.45	9.47	
Downward	5.11	11.16	-6.04	
Strong downward	0.77	2.29	-1.52	
Others	1.68	0.90	0.78	

Asset breakdown - by ESG controversy flag

In % of total economic exposure

	Portfolio	Benchmark	Relative	Portfolio Benchmark
Green	46.01	40.96	5.05	
Yellow	31.34	25.83	5.51	
Orange	21.00	31.02	-10.02	
Red	n/a	1.85	-1.85	
Others	1.65	0.35	1.30	

ESG Weighted carbon emission intensity

CO₂-equivalent emission intensity per \$m revenues

	Portfolio	Benchmark	Portfolio Benchmark
Information Technology	22	21	
Financials	5	18	
Health Care	22	20	
Consumer Discretionary	31	35	
Industrials	129	110	
Communication	12	14	
Consumer Staples	53	49	
Materials	502	625	
Real Estate	131	124	
Energy	416	483	
Utilities	613	1'986	

Key identifiers

ISIN	CH0337393745
Valor no.	33739374
Ticker	CS3BPZA SW
Benchmark	MSCI World ex Switzerland ESG Leaders (NR)
Asset breakdown benchmark	MSCI World ex Switzerland (NR)

Key facts

Fund management company	Credit Suisse Funds AG
UCITS	No
Accounting year end	28. February
Subscription notice period	daily
Redemption notice period	daily
Subscription spread (remains within the fund)	0.08%
Redemption spread (remains within the fund)	0.03%
Closing Time	15:00 CET
Swinging single pricing (SSP)	no swing NAV
Sales registration	Switzerland

Glossary

Use of income	Indicates whether the fund distributes or reinvests the dividends received from underlying securities (Accumulating)
Accumulating	Indicates a regular reinvestment of the dividends received in the portfolio itself
Full replication	Indicates a fund that is buying all the securities included in the replicated index
Rebalancing frequency	Indicates how many times per annum the index universe is updated with new additions/deletions
ITD	Inception-to-date
Ongoing Charges	The calculation of the ongoing charge is based on the Committee of European Securities Regulators/10-674 Directive. For a maximum of 12 months from December 31, 2020, the ongoing charges figure is based on estimated expenses. From December 2021, the ongoing charges figure is based on last year's expenses for the year ending December 2021. 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
ESG Score	ESG Score which is provided by MSCI ESG, is measured on a scale from 0 (very poor) to 10 (very good). The Overall ESG Quality Score does not correspond directly to the presented underlying Environment, Social and Governance Pillar scores. The Pillar scores are derived on an absolute basis, while the Overall ESG Quality Score is adjusted to reflect the industry-specific level of ESG risk exposure. Since Pillar scores are absolute, and Overall scores are relative, the first cannot be averaged to derive the latter
GICS	Global Industry Classification Standard
ESG Rating	Company ESG Rating, which is provided by MSCI ESG, is measured on a scale from AAA (highest rating) to CCC (lowest rating). The rating is based on the underlying company's exposure to industry specific ESG risks and their ability to mitigate those risks relative to their peers. The overall portfolio rating is calculated on an industry relative basis while the underlying individual E, S and G ratings are absolute. Hence, the overall rating cannot be seen as an average of the individual E, S and G ratings. Please note that the benchmark used in this ESG analysis is the traditional (non-ESG) index
ESG Rating momentum	The ESG Rating momentum describes the change in the ESG rating during the last 12 months. Strong upward respectively strong downward means that the rating has improved/deteriorated by at least two notches. Upward respectively downward means that the rating has improved/deteriorate by one notch. Stable means that the rating has remained unchanged
ESG controversy flag	ESG Controversies Flag is designed to provide timely and consistent assessments of ESG controversies involving publicly traded companies and fixed income issuers. A controversy case is typically a one-off event such as an environmental oil spill, an accident, or allegations such as safety issues in a production facility. The color indicator, which spans from red to green, indicates the most severe involvement (red) to the least involved (green) in any controversies
Carbon intensity	Carbon Intensities compares the weighted average emissions intensity per million \$ sales (broken down by GICS sector) between the portfolio and the benchmark. It also displays the active weight in the GICS sector

Disclaimer*

Performance overview	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
Swinging Single Pricing	For more details, please refer to the relevant chapter "Net Asset Value" of the fund's prospectus
Exclusions of controversial weapon	For more information on the applied norms-based exclusions please refer to: www.swk-asir.ch © In the absence of suitable and/or liquid equity index futures on ESG indices, the Sub-Fund / Fund may use equity index futures, which refer to traditional indices (non-ESG) in order to reduce various risks, for efficient portfolio management and as a way to gain or reduce market exposure
Applied ESG Characteristics	For further information on the methodology applied to assess the ESG characteristics of the investments, please refer to www.msci.com/our-solutions/esg-investing/
SRRI	The calculation of the risk indicator is based on the Committee of European Securities Regulators/10-673 Directive. The risk indicator is based on historic and partly simulated data; it cannot be used to predict future developments. The classification of the Fund may change in future and does not represent a guarantee. A classification into category 1 is no risk-free investment either.



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* Legal entity, from which the full offering documentation, the key investor information document (KIID), the fund rules, as well as the annual and bi-annual reports, if any, may be obtained free of charge.