

CSIF (CH) Bond Corporate Global ex CHF ESG 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 Bloomberg Barclays MSCI Global Corporate ex-CHF Sustainability Index is a fixed rate, investment-grade corporate bond benchmark that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers.

Fund facts

Investment manager

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

Investment manager since 04.06.2020

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.) 118.18

Inception date 04.06.2020

Ongoing charge ²⁾ 0.06%

Subscription spread (remains within the fund) 0.50

in %

Redemption spread (remains within the fund) 0.00

in %

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

Benchmark (BM)

Bloomberg Barclays MSCI Global Corp. ex-CHF Sust.
(TR) (CHF-H)

Benchmark (BM) Bloomberg Ticker H34000CH

Securities lending No

Unit class Category ZBH

(capital growth)

Unit class currency CHF

Subscription Currencies CHF, EUR, USD

ISIN CH0424137526

Bloomberg ticker CSBEZBH SW

Valor no. 42413752

Net asset value (NAV) 1'009.20

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.

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) ¹⁾

According to MiFID standards (Markets in Financial Instruments Directive) no performance figures shall be made available to investors if the product was launched less than twelve months ago.

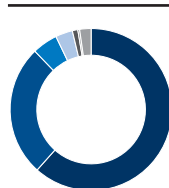
Credit Ratings in %

| | Fund | Benchmark |
|--------------|-------|-----------|
| AAA | 1.21 | 1.02 |
| AA (Bucket) | 6.81 | 6.85 |
| A (Bucket) | 40.44 | 41.14 |
| BBB (Bucket) | 53.19 | 50.16 |
| BB (Bucket) | 0.02 | 0.01 |
| Not rated | -1.67 | 0.82 |

Maturities in years

| | Fund | Benchmark |
|------|-------|-----------|
| 0-1 | 2.62 | 0.14 |
| 1-2 | 5.91 | 8.83 |
| 2-3 | 8.73 | 10.01 |
| 3-4 | 11.77 | 9.74 |
| 4-5 | 9.54 | 9.78 |
| 5-7 | 15.10 | 15.73 |
| 7-10 | 17.88 | 17.09 |
| -20 | 11.33 | 11.15 |
| -30 | 15.09 | 15.48 |
| >30 | 2.03 | 2.06 |

Currencies in %



| | Fund | Benchmark |
|-----|-------|-----------|
| USD | 64.55 | 62.85 |
| EUR | 27.43 | 26.93 |
| GBP | 5.31 | 5.16 |
| CAD | 3.58 | 3.43 |
| JPY | 1.14 | 1.09 |
| AUD | 0.38 | 0.36 |
| CHF | -2.38 | - |

Duration and Yield

| | Fund | Benchmark |
|---|-------|-----------|
| Yield to maturity in % | 1.67 | 1.61 |
| Average remaining term to maturity in years | 10.00 | 10.00 |
| Modified duration in years | 7.18 | 7.02 |

¹⁾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.

Top 10 Holdings in %

| Position | Maturity | as % of assets |
|------------------------|----------|----------------|
| NTT Finance | 20.12.27 | 0.71 |
| Apple Inc. | 19.08.24 | 0.28 |
| Banque Fed Cred Mut | 21.05.24 | 0.24 |
| Commonwealth Bank Aust | 06.09.26 | 0.23 |
| Amgen | 01.05.25 | 0.22 |
| HSBC Holdings | 07.06.28 | 0.22 |
| Bank of Montreal | 27.08.21 | 0.21 |
| BPCE | 18.07.23 | 0.21 |
| Credit Suisse | 09.04.25 | 0.21 |
| Barclays Bank | 14.09.26 | 0.21 |
| Total | | 2.75 |

Number of holdings

| | |
|-----------|--------|
| Fund | 2'746 |
| Benchmark | 10'369 |

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

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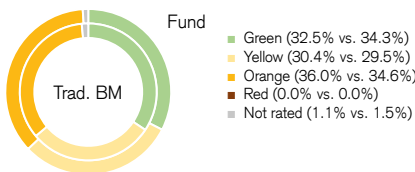
ESG Rating vs Traditional Benchmark ⁴⁾

| | ESG | E | S | G |
|----------|-----|---|-----|-----|
| Fund | AA | A | BBB | BBB |
| Trad. BM | AA | A | BBB | BBB |

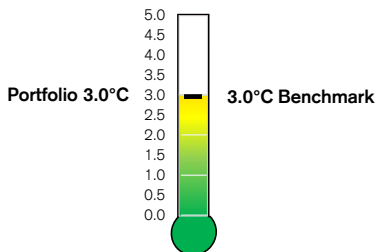
ESG Breakdown ⁸⁾

| | Score |
|------------------------|------------|
| Overall Score | 7.9 |
| Environment | 6.5 |
| Climate Change | 7.6 |
| Env. Opportunities | 5.7 |
| Natural Capital | 5.9 |
| Pollution & Waste | 5.4 |
| Social | 4.9 |
| Human Capital | 4.7 |
| Product Liability | 5.0 |
| Social Opportunities | 4.9 |
| Stakeholder Opposition | 6.1 |
| Governance | 5.0 |
| Corporate Behavior | 0.0 |
| Corporate Governance | 0.0 |

ESG Controversies Flag ⁶⁾



ESG Climate Score ⁹⁾



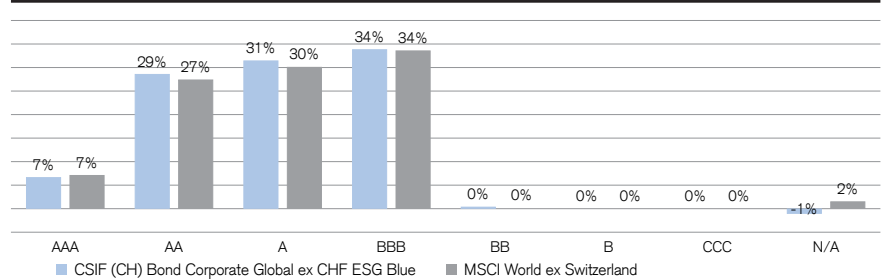
Portfolio Summary

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).

Applied ESG Characteristics ⁵⁾

- ESG Benchmark
- ESG Integration
- Engagement
- Exclusion Criteria
- Proxy Voting

ESG Rating in Percent vs Traditional Benchmark ⁷⁾

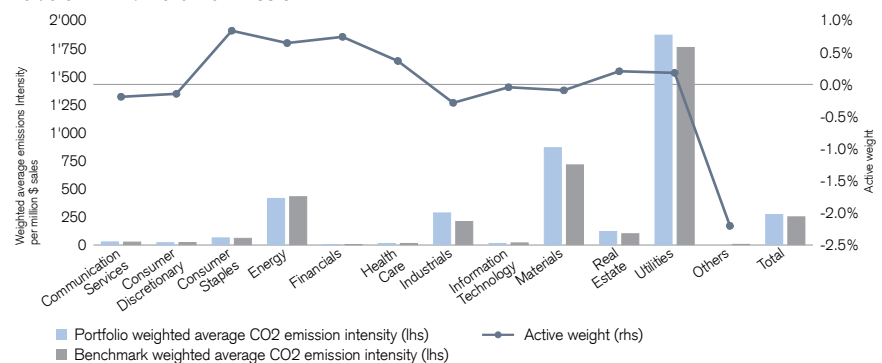


Top 10 Holdings

| Holding Name | Weight | ESG Rating | Cont.Flag | E | S | G |
|---------------------------------------|--------|------------|-----------|---|---|---|
| NTT Finance Corp. | 0.7% | A | | | | |
| Apple Inc. | 0.3% | BBB | | | | |
| Banque Federative du Credit Mutuel SA | 0.2% | AA | | | | |
| Commonwealth Bank of Australia | 0.2% | AA | | | | |
| Amgen Inc. | 0.2% | AA | | | | |
| HSBC Holdings Plc | 0.2% | BBB | | | | |
| Bank of Montreal | 0.2% | AA | | | | |
| Credit Suisse AG (New York Branch) | 0.2% | A | | | | |
| BPCE SA | 0.2% | AA | | | | |
| Barclays Bank PLC | 0.2% | A | | | | |

Carbon Emission Intensity ¹⁰⁾

Tons CO₂-equivalent emissions per \$m revenues
Portfolio: **274.1** / Benchmark: **253.5**



Legend

- 4) 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 sustainability 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.**
- 5) 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/
- 6) 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 colour indicator, which spans from red to green, indicates the most severe involvement (red) to the least involved (green) in any controversies. The grey colour indicates where data is unavailable.
- 7) ESG Ratings represents the ESG Rating breakdown in percentage in an absolute view or relative to a benchmark.
- 8) 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 sustainability risk exposure. Since Pillar scores are absolute, and Overall scores are relative, the first cannot be averaged to derive the latter. ESG Themes represent a break-down of individual E, S and G scores. All scores and its' components are rated on a scale of 0-10 (provided by MSCI), where 0 is very poor and 10 is very good.
- 9) The Portfolio Climate Score shows the warming trajectory of this portfolio compared to that of the benchmark (when available), and relates it to important target temperatures with the central objective of holding the global average temperature increase to "well below 2°C above preindustrial levels and pursuing efforts to limit the temperature increase to 1.5°C above pre-industrial levels". This portfolio's warming trajectory takes into account the weighted warming trajectory of all portfolio positions. Current and future carbon intensity (Scope 1 & 2) play a central role in this calculation, as well current revenues and forecasted green revenues.
- 10) 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 active GICS sector weights.

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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.

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