

CSIF (CH) Equity Switzerland Total Market ESG Blue ZB

Fund information

Equity

2'027'015'175

Fund total net assets in CHF

Share class TNA, CHF 1'657'910'009	Share class NAV, CHF 1'152.87	Ongoing charges 0.01%
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Fund details

Investment Manager	Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team
Fund launch date	08.03.2021
Share class launch date	08.03.2021
Share class	ZB
Share class currency	CHF
Distribution policy	accumulating
Fund domicile	Switzerland
Benchmark	SPI ESG (TR)

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.

Performance overview

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.

Asset breakdown - by instrument currency

In % of total economic exposure

	Portfolio	Benchmark
CHF	100.00	100.00

Asset breakdown - by MSCI country

In % of total economic exposure

	Portfolio	Benchmark
Switzerland	99.22	99.58
Others	0.78	0.42

Asset breakdown - by GICS sector

In % of total economic exposure

	Portfolio	Benchmark
Health Care	33.16	33.29
Consumer Staples	22.87	22.94
Financials	16.16	16.24
Industrials	11.20	11.24
Materials	7.54	7.57
Consumer Discretionary	4.38	4.40
Information Technology	2.44	2.45
Real Estate	1.08	1.08
Communication	0.79	0.79
Others	0.38	0.00

Asset breakdown - by market capitalization

In % of total economic exposure

	Portfolio	Benchmark
<5B	5.71	5.78
5B-10B	4.56	4.57
10B-20B	5.02	5.03
20B-30B	11.91	11.94
30B-50B	11.58	11.62
50B-100B	13.78	13.83
>100B	47.06	47.24
Others	0.37	n/a

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. Part of the Fund's investments may be prone to limited liquidity. The Fund will endeavor to mitigate this risk by various measures.
- 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.

ESG Portfolio Summary

This fund promotes environmental, social and governance (ESG) characteristics (within the meaning of Art. 8 of Regulation (EU) 2019/2088). It applies the CSAM Sustainable Investing Policy (www.credit-suisse.com/esg) by replicating an ESG benchmark index to attain the desired ESG characteristics.

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
NESTLE SA	20.72%	Food & Beverage	AA	Orange
ROCHE HOLDING PAR AG	15.13%	Health Care	A	Orange
NOVARTIS AG	11.21%	Health Care	A	Orange
ZURICH INSURANCE GROUP AG	3.72%	Insurance	AA	Yellow
COMPAGNIE FINANCIERE RICHEMONT SA	3.59%	Personal & Household Goods	AA	Green
UBS GROUP AG	3.50%	Banks	AA	Orange
ABB LTD	2.96%	Industrial Goods & Services	AA	Yellow
SIKA AG	2.68%	Chemicals	A	Green
ALCON AG	2.30%	Health Care	A	Yellow
PARTNERS GROUP HOLDING AG	2.21%	Financial Services	A	Green

ESG overview

ESG Portfolio against traditional benchmark

	Portfolio	Benchmark
Overall ESG quality rating	AA	AA
Overall ESG quality score	7.60	7.61
ESG score environment	6.03	6.04
ESG score social	5.14	5.22
ESG score governance	5.56	5.58
Coverage for MSCI Rating/Scoring	99.30%	98.71%
Weighted Average Carbon Intensity (Tons of CO2e/\$M sales)	96.99	102.56

Asset breakdown - by ESG rating

In % of total economic exposure (ESG Portfolio against traditional benchmark)

	Portfolio	Benchmark	Relative	Portfolio Benchmark
AAA	5.99	8.89	-2.91	
AA	44.65	42.27	2.37	
A	44.25	42.17	2.08	
BBB	2.05	2.69	-0.64	
BB	2.32	2.53	-0.21	
B	0.04	0.15	-0.10	
Others	0.70	1.29	-0.59	

Asset breakdown - by ESG rating momentum

In % of total economic exposure (ESG Portfolio against traditional benchmark)

	Portfolio	Benchmark	Relative	Portfolio Benchmark
Strong upward	0.37	0.38	-0.01	
Upward	10.14	9.76	0.38	
Stable	84.30	83.96	0.34	
Downward	4.37	4.44	-0.07	
Others	0.81	1.45	-0.64	

Asset breakdown - by ESG controversy flag

In % of total economic exposure (ESG Portfolio against traditional benchmark)

	Portfolio	Benchmark	Relative	
Green	33.72	33.37	0.35	
Yellow	10.02	12.71	-2.69	
Orange	55.56	52.62	2.94	
Others	0.70	1.29	-0.59	

ESG Weighted carbon emission intensity

CO2-equivalent emission intensity per \$m revenues (ESG Portfolio against traditional benchmark)

	Portfolio	Benchmark	
Materials	988	988	
Consumer Staples	53	52	
Industrials	34	35	
Real Estate	30	33	
Information Technology	16	16	
Health Care	14	39	
Consumer Discretionary	10	11	
Financials	2	2	
Communication	1	1	
Others	n/a	457	

Key risk figures

	Portfolio	Benchmark
Number of securities	135	135

Key identifiers

ISIN	CH0597394516
Valor no.	59739451
Ticker	CSESZBC SW
Benchmark	SPI ESG (TR)
Benchmark Bloomberg ticker	SPIT
Asset breakdown benchmark	SPI (TR)
Other share classes	CH0597394524, CH0597394516, CH0597394532, CH1117195003

Key facts

Fund management company	Credit Suisse Funds AG
UCITS	No
Accounting year end	28. February
Securities lending	No
Subscription notice period	daily
Redemption notice period	daily
Subscription spread (remains within the fund)	0.02%
Redemption spread (remains within the fund)	0.02%
Closing Time	14:00 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
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*

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.svk-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/



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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.