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Please refer to the prospectus/information document of the fund and to the KIID/KID (as applicable) before making any final investment decisions.

Asset Management
July 2022

This product may only be distributed in or from Switzerland to qualified investors as defined pursuant to the Collective Investment Schemes Act (CISA) in connection with the Federal Act on Financial Services (FinSA)

CSIF (CH) III Equity World ex CH Small Cap ESG Blue - Pension Fund Plus DB



Fund information

Equity

142'241'312

Fund total net assets in CHF

Share class TNA, CHF 87'004'753	Share class NAV, CHF 923.60	Ongoing charges ¹ 0.09%
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Fund details

Investment Manager	Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team
Fund launch date	02.12.2021
Share class launch date	02.12.2021
Share class	DB
Share class currency	CHF
Distribution policy	accumulating
Fund domicile	Switzerland
Benchmark	MSCI World ex Switzerland Small Cap ESG Leaders Index (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. The MSCI World ex Switzerland Small Cap ESG Leaders 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 small-cap companies in Developed Markets countries worldwide (excluding Switzerland).

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	Portfolio Benchmark
USD	61.00	61.17	
JPY	9.27	9.20	
GBP	8.11	7.99	
EUR	6.04	6.06	
AUD	5.20	5.24	
Others	10.38	10.33	

Asset breakdown - by MSCI country

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
United States	60.60	61.11	
Japan	9.20	9.20	
United Kingdom	7.94	7.99	
Australia	5.16	5.24	
Canada	4.38	4.41	
Others	12.71	12.04	

¹ 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.

Asset breakdown - by GICS sector

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
Industrials	18.72	18.88	
Financials	14.68	14.11	
Consumer Discretionary	12.42	12.52	
Information Technology	11.60	11.72	
Health Care	10.40	10.57	
Real Estate	9.72	9.69	
Materials	7.27	7.36	
Consumer Staples	4.86	4.85	
Energy	4.15	4.14	
Others	6.18	6.16	

Asset breakdown - by market capitalization

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
<5B	52.98	53.47	
5B-10B	26.72	26.99	
10B-20B	7.29	7.40	
20B-30B	1.41	1.36	
30B-50B	1.25	1.20	
50B-100B	0.89	0.93	
>100B	8.69	8.63	
Others	0.77	0.00	

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.
- 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).

The investment promoted in this marketing material concerns the acquisition of units or shares in a fund and not of any underlying assets. The underlying assets are owned by the fund only.

BVV2

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

ESG stands for environmental (E), social (S), and governance (G). For further information about the ESG investment criteria and the sustainability-related aspects of the fund please consider the legal and regulatory documents of the fund (such as, e.g., the prospectus) and visit credit-suisse.com/esg. In addition to sustainability-related aspects, the decision to invest in the fund should take into account all objectives and characteristics of the fund as described in its prospectus, or in the information which is to be disclosed to investors in accordance with applicable regulations.

ESG 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)

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.

ESG Characteristics

	ESG Benchmark	ESG Integration	Engagement	Exclusion Criteria	Proxy Voting
Applied criteria	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>

Top 10 positions - ESG Characteristics

Instrument Name	Weight	GICS sector	ESG rating	Controversy flag
RUSSELL 2000 EMINI CME SEP 22	0.69%	Financials	n.a.	n.a.
CARLISLE COMPANIES INC	0.43%	Industrials	A	Green
FIRST HORIZON CORP	0.34%	Financials	BBB	Yellow
HUBBELL INC	0.34%	Industrials	A	Green
RELIANCE STEEL & ALUMINUM	0.33%	Materials	A	Green
LAMB WESTON HOLDINGS INC	0.33%	Consumer Staples	A	Green
GRACO INC	0.32%	Industrials	A	Green
REPLIGEN CORP	0.32%	Health Care	BBB	Green
DARLING INGREDIENTS INC	0.32%	Consumer Staples	AA	Green
WILLIAMS SONOMA INC	0.30%	Consumer Discretionary	AA	Green










ESG overview

ESG Portfolio against traditional benchmark

	Portfolio	Benchmark
Overall ESG quality rating	AAA	A
Overall ESG quality score	8.73	6.20
ESG score environment	4.99	4.48
ESG score social	5.00	4.48
ESG score governance	6.48	6.13
Coverage for MSCI Rating/Scoring	98.46%	96.99%
Weighted Average MSCI Carbon Intensity (Tons of CO2e/\$M sales)	112.90	178.11



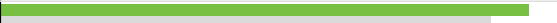



Asset breakdown - by ESG rating

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

	Portfolio	Benchmark	Relative	
AAA	3.87	2.22	1.65	
AA	31.43	16.80	14.63	
A	34.48	22.84	11.64	
BBB	22.93	25.32	-2.40	
BB	5.53	19.52	-13.99	
B	0.22	9.22	-9.00	
CCC	-	1.07	-1.07	
Not ratable	0.08	0.00	0.07	
No data coverage	1.46	3.01	-1.55	







Asset breakdown - by ESG rating momentum

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

	Portfolio	Benchmark	Relative	
Strong upward	2.88	2.37	0.51	
Upward	33.32	29.76	3.56	
Stable	54.79	50.83	3.95	
Downward	4.20	7.08	-2.88	
Strong downward	0.31	0.40	-0.08	
Others	4.50	9.57	-5.07	











Asset breakdown - by ESG controversy flag

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

	Portfolio	Benchmark	Relative	
Green	93.24	90.12	3.12	
Yellow	5.15	5.42	-0.27	
Orange	0.07	1.41	-1.34	
Red	-	0.03	-0.03	
Not ratable	0.08	0.00	0.07	
No data coverage	1.46	3.01	-1.55	

ESG Weighted carbon emission intensity

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

	Portfolio	Benchmark	
Utilities	657	1'761	
Energy	562	781	
Materials	366	515	
Consumer Staples	113	97	
Real Estate	84	78	
Industrials	82	102	
Consumer Discretionary	34	57	
Information Technology	27	35	
Health Care	27	26	
Others	8	8	

Key risk figures

	Portfolio	Benchmark
Number of securities	1'762	1'764

Key identifiers

Instrument Name	CSIF (CH) III Equity World ex CH Small Cap ESG Blue - Pension Fund Plus DB
ISIN	CH1102993941
Valor no.	110299394
Bloomberg ticker	CSEBPDB SW
Benchmark	MSCI World ex Switzerland Small Cap ESG Leaders Index (TR)
Benchmark Bloomberg ticker	GF736563
Asset breakdown benchmark	MSCI World ex Switzerland Small Cap (TR)
Other share classes	CH1166807326, CH1102993941, CH1102993974

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)	0.11%
Redemption spread (remains within the fund)	0.07%
Cut-off time	15:00 CET
Swinging single pricing (SSP*)	no swing NAV

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 Intensity, which is provided by MSCI ESG, 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
ESG aware	This product undertakes investments that explicitly assess and integrate the sustainability characteristics of companies in the investment process.

Warning statements

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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