

# CSIF (CH) Equity World ex CH ESG Blue

## Class ZB

### 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 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 large and mid-cap companies in Developed Markets countries worldwide (excluding Switzerland).

### Fund facts

<b>Investment manager</b>	Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team
<b>Investment manager since</b>	18.09.2018
<b>Investment manager location</b>	Zürich
<b>Management company</b>	Credit Suisse Funds AG
<b>Fund domicile</b>	Switzerland
<b>Fund currency</b>	CHF
<b>Close of financial year</b>	28. February
<b>Total net assets (in mil.)</b>	793.50
<b>Inception date</b>	18.09.2018
<b>Ongoing charge <sup>2)</sup></b>	0.03%
<b>Subscription spread (remains within the fund) in %</b>	0.08
<b>Redemption spread (remains within the fund) in %</b>	0.03
<b>Subscription / Redemption</b>	Daily
<b>Subscription / Redemption Cut-Off</b>	15:00/15:00
<b>Benchmark (BM)</b>	MSCI World ex Switzerland ESG Leaders (NR)
<b>Benchmark (BM) Bloomberg Ticker</b>	M7CXCSL
<b>Securities lending</b>	No
<b>Unit class</b>	<b>Category ZB (capital growth)</b>
<b>Unit class currency</b>	CHF
<b>Subscription Currencies</b>	CHF, EUR, USD
<b>ISIN</b>	CH0424136833
<b>Bloomberg ticker</b>	CSEWXZA SW
<b>Valor no.</b>	42413683
<b>Net asset value (NAV)</b>	1'322.92

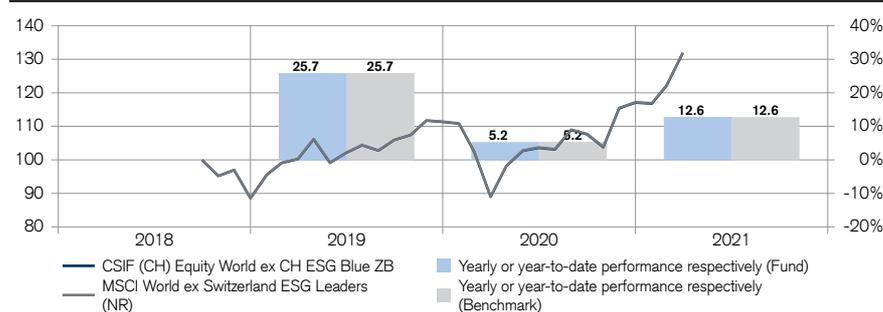
### Fund statistics

	1 year	3 years
Annualized volatility in %	15.86	-
Tracking Error (Ex post)	0.07	-

### Exclusion of controversial weapons producers <sup>4)</sup>

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 <sup>1)</sup>



### Net performance in CHF <sup>1)</sup>

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	8.00	12.64	12.64	48.19	-	-
Benchmark	7.96	12.59	12.59	48.18	-	-
MSCI World ex Switzerland (NR) <sup>3)</sup>	7.45	11.94	11.94	50.89	-	-

### Sectors in %

	Fund	Benchmark	Cap weighted index <sup>3)</sup>
Information Technology	21.63	21.65	21.90
Financials	13.98	13.99	13.66
Consumer Discretionary	12.97	12.96	12.28
Health Care	11.20	11.21	11.74
Industrials	11.18	11.18	10.89
Communication Services	9.54	9.55	9.28
Consumer Staples	7.36	7.36	6.73
Materials	4.87	4.89	4.44
Real Estate	2.88	2.92	2.75
Energy	2.16	2.15	3.26
Utilities	2.14	2.14	3.07
Derivatives Liquidity Effect	-0.70	-	-
Liquid Assets	0.80	0.00	0.01

### Currencies in %

	Fund	Benchmark	Cap weighted index <sup>3)</sup>
USD	66.68	66.64	68.51
EUR	10.92	10.93	10.18
JPY	8.60	8.56	7.73
CAD	4.07	4.07	3.36
GBP	3.79	3.85	4.45
AUD	2.30	2.29	2.19
SEK	1.12	1.12	1.12
DKK	1.12	1.12	0.74
HKD	0.54	0.56	0.99
Others	0.85	0.87	0.72

### Countries in %

	Fund	Benchmark	Cap weighted index
USA	66.65	66.60	68.35
Japan	8.53	8.56	7.73
Canada	4.06	4.07	3.36
United Kingdom	3.81	3.85	4.45
France	3.30	3.30	3.47
Germany	3.02	3.02	2.96
Australia	2.33	2.29	2.19
Netherlands	2.22	2.22	1.31
Sweden	1.11	1.12	1.12
Denmark	1.11	1.12	0.74
Spain	0.86	0.86	0.75
Cash/Cash	0.80	0.00	0.01
Equivalents			
Others	2.22	3.00	3.57

### Top 10 Holdings in %

Microsoft Corp	6.59
Alphabet -C-	2.41
Alphabet -A-	2.40
Tesla	1.97
Johnson & Johnson	1.68
Visa Inc	1.39
Procter & Gamble	1.31
Walt Disney	1.30
Nvidia	1.28
Home Depot	1.28
<b>Total</b>	<b>21.61</b>

### Number of holdings

Fund	710
Benchmark	703
Cap weighted index <sup>3)</sup>	1'548

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) Official benchmark of the presented share class is MSCI World ex Switzerland ESG Leaders (NR). MSCI World ex Switzerland (NR) is used for comparison purposes only.

4) 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.

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### ESG Rating vs Traditional Benchmark <sup>5)</sup>

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

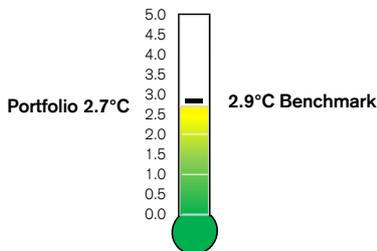
### ESG Breakdown <sup>9)</sup>

	Score
<b>Overall Score</b>	<b>7.3</b>
<b>Environment</b>	<b>6.6</b>
Climate Change	8.0
Env. Opportunities	5.8
Natural Capital	6.3
Pollution & Waste	5.8
<b>Social</b>	<b>5.3</b>
Human Capital	5.0
Product Liability	5.6
Social Opportunities	5.3
Stakeholder Opposition	5.7
<b>Governance</b>	<b>5.1</b>
Corporate Behavior	0.0
Corporate Governance	0.0

### ESG Controversies Flag <sup>7)</sup>



### ESG Climate Score <sup>10)</sup>



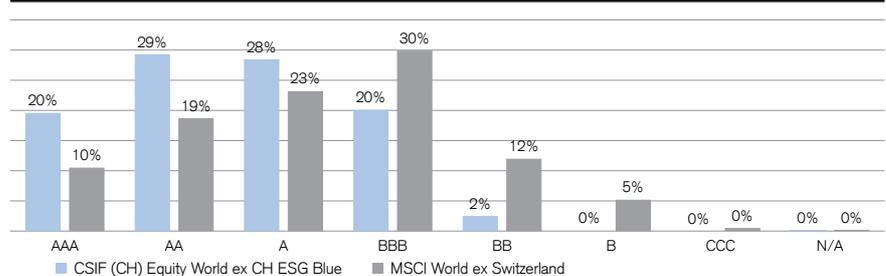
### Portfolio Summary

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 <sup>6)</sup>

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

### ESG Rating in Percent vs Traditional Benchmark <sup>8)</sup>

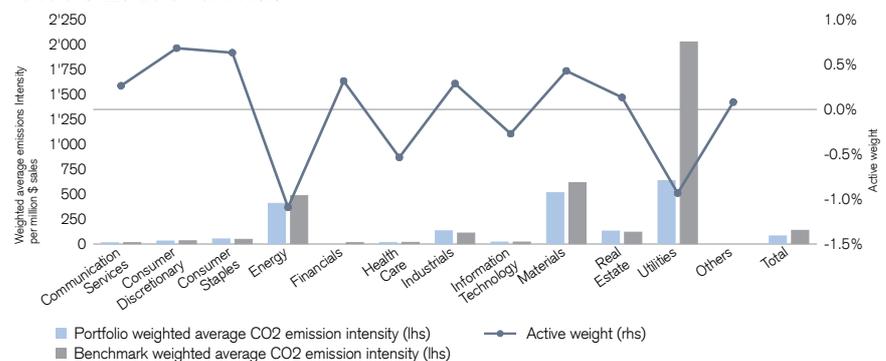


### Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
Microsoft Corporation	6.6%	AAA				
Alphabet Inc.	2.4%	BBB				
Alphabet Inc.	2.4%	BBB				
Tesla Inc	2.0%	A				
Johnson & Johnson	1.7%	BBB				
Visa Inc.	1.4%	A				
Procter & Gamble	1.3%	A				
The Walt Disney Company	1.3%	A				
NVIDIA CORP	1.3%	AAA				
Home Depot, Inc.	1.3%	AA				

### Carbon Emission Intensity <sup>11)</sup>

Tons CO<sub>2</sub>-equivalent emissions per \$m revenues  
Portfolio: **84.2** / Benchmark: **140.6**



### Legend

- 5) 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.**
- 6) 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/](http://www.msci.com/our-solutions/esg-investing/)
- 7) 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.
- 8) ESG Ratings represents the ESG Rating breakdown in percentage in an absolute view or relative to a benchmark.
- 9) 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.
- 10) 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.
- 11) 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.

## 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. The Fund's investments have low credit risk.
- 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.

## Contact

Credit Suisse Asset Management (Switzerland) Ltd  
Index Solutions  
+41 (0)44 334 41 41/+41 (0)44 332 32 00  
index.solutions@credit-suisse.com

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

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Equities are subject to market forces and hence fluctuations in value, which are not entirely predictable.

CSIF (CH) Equity World ex CH ESG Blue ZB: 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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