

CSIF (CH) Equity World ex CH 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 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

Investment manager

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

Investment manager since 18.09.2018

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.) 793.50

Inception date 17.10.2019

Ongoing charge ²⁾ 0.03%

Subscription spread (remains within the fund) in % 0.08

Redemption spread (remains within the fund) in % 0.03

Subscription / Redemption Daily

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

Benchmark (BM) MSCI World ex Switzerland ESG Leaders (NR) (CHF-Hgd)

Benchmark (BM) Bloomberg Ticker M1XCXSB

Securities lending No

Unit class Category ZBH (capital growth)

Unit class currency CHF

Subscription Currencies CHF

ISIN CH0500706632

Bloomberg ticker CSWXZBH SW

Valor no. 50070663

Net asset value (NAV) 1'258.69

Fund statistics

	1 year	3 years
Annualized volatility in %	15.28	-
Tracking Error (Ex post)	0.09	-

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.

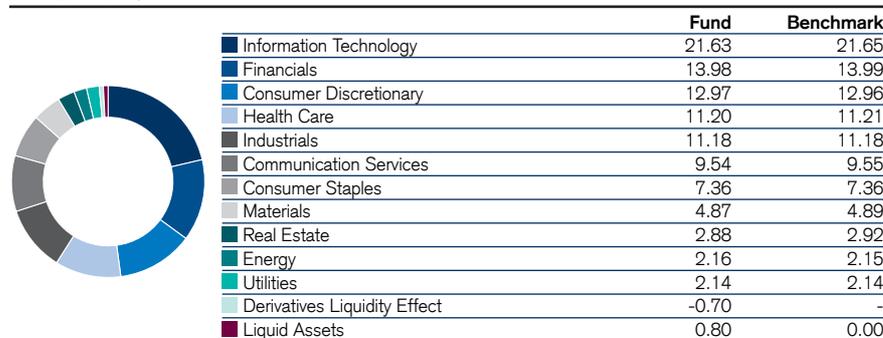
Net performance in CHF (rebased to 100) and yearly performance ¹⁾



Net performance in CHF ¹⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	4.78	6.87	6.87	47.19	-	-
Benchmark	4.74	6.80	6.80	47.13	-	-

Sectors in %



Currencies in %



Countries in %

	Fund	Benchmark
USA	66.65	66.60
Japan	8.53	8.56
Canada	4.06	4.07
United Kingdom	3.81	3.85
France	3.30	3.30
Germany	3.02	3.02
Australia	2.33	2.29
Netherlands	2.22	2.22
Sweden	1.11	1.12
Denmark	1.11	1.12
Spain	0.86	0.86
Cash/Cash Equivalents	0.80	0.00
Others	2.22	3.00

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
Total	21.61

Number of holdings

Fund	710
Benchmark	703

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	A	A	BBB	BBB

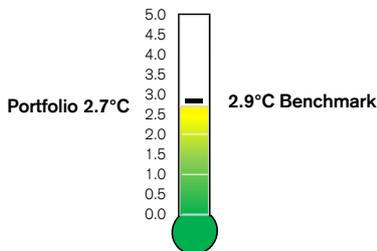
ESG Breakdown ⁸⁾

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

ESG Controversies Flag ⁶⁾



ESG Climate Score ⁹⁾



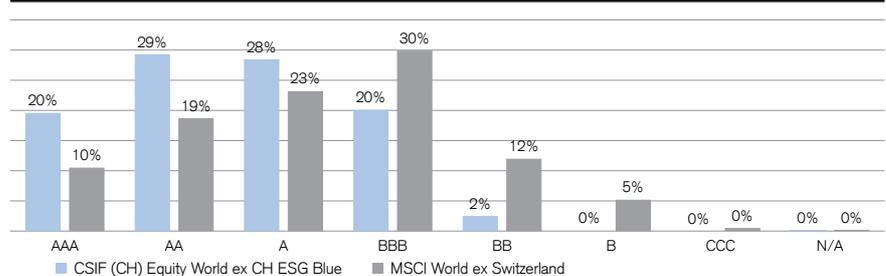
Portfolio Summary

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
- Exclusion Criteria
- ESG Integration
- Proxy Voting
- Engagement

ESG Rating in Percent vs Traditional Benchmark ⁷⁾

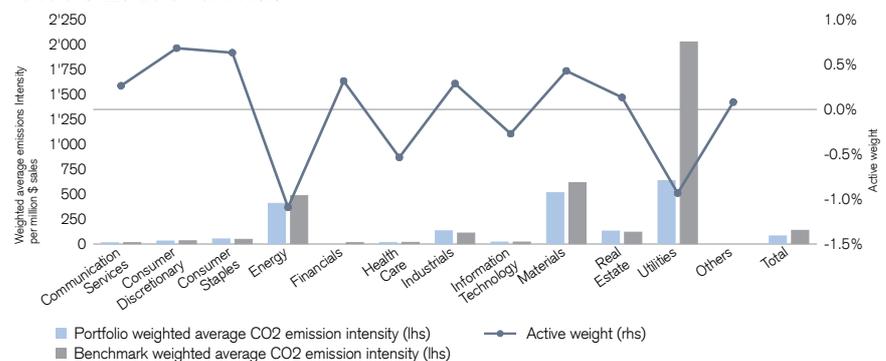


Top 10 Holdings

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 ¹⁰⁾

Tons CO₂-equivalent emissions per \$m revenues
Portfolio: **84.2** / Benchmark: **140.6**



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.

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.

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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.

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