

## CSIF (CH) Equity Switzerland Large Cap 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 blue chip Swiss Market Index (SMI) is the most significant share index for Switzerland. It contains the 20 largest securities from the Swiss equity universe.

#### Fund facts

##### Investment manager

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

**Investment manager since** 27.11.1998

**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.)** 2'308.23

**Inception date** 26.09.2007

**Ongoing charge <sup>2)</sup>** 0.00%

**Subscription spread** 0.02

**(remains within the fund) in %**

**Redemption spread** 0.02

**(remains within the fund) in %**

**Subscription / Redemption** Daily

**Subscription / Redemption Cut-Off** 14:00/14:00

**Benchmark (BM)** SMI (TR)

**Benchmark (BM) Bloomberg Ticker** SMIC

**Securities lending** No

**Unit class** **Category ZB**  
(capital growth)

**Unit class currency** CHF

**Subscription Currencies** CHF, EUR, USD

**ISIN** CH0033782431

**Bloomberg ticker** CSIFSMZ SW

**Valor no.** 3378243

**Net asset value (NAV)** 1'485.11

#### Fund statistics

	3 years	5 years
Annualised volatility in %	13.01	11.25
Tracking Error (Ex post)	0.02	0.06

#### BV2

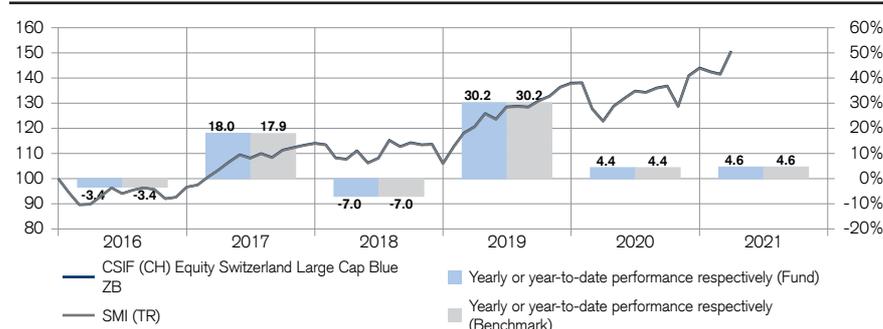
- The fund only invests in equity instruments permitted in accordance with Art. 53 para. 1d BVV 2.

#### Exclusion of controversial weapons producers <sup>3)</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.

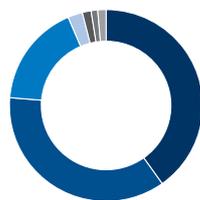
#### Net performance in CHF (rebased to 100) and yearly performance <sup>1)</sup>



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

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	6.43	4.63	4.63	22.65	39.87	67.85
Benchmark	6.44	4.63	4.63	22.64	39.86	67.60

#### Sectors in %



	Fund	Benchmark
Health Care	41.30	41.34
Miscellaneous	37.19	37.22
Financials	17.77	17.78
Basic Materials	2.53	2.53
Free Cash	1.51	-
Telecommunications	1.13	1.13
Derivatives Liquidity Effect	-1.43	-

#### Number of holdings

Fund	22
Benchmark	20

#### Top 10 Holdings in %

Nestle SA	18.57
Roche Holdings	17.58
Novartis AG	17.40
Zurich Insurance Group AG	5.30
ABB Ltd	4.56
UBS Group AG	4.54
Compagnie Financiere Richemont	4.14
Lonza	3.44
Sika	3.34
Alcon	2.89
<b>Total</b>	<b>81.75</b>

<sup>1)</sup> 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.

<sup>2)</sup> 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.

<sup>3)</sup> 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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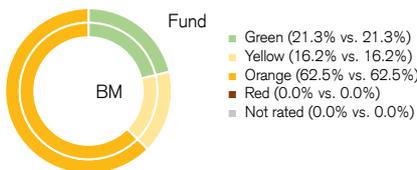
### ESG Rating vs Benchmark <sup>4)</sup>

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

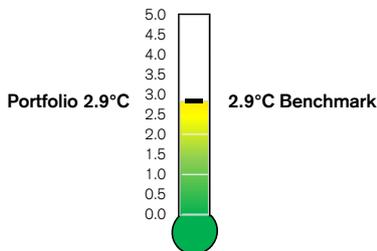
### ESG Breakdown <sup>8)</sup>

	Score
<b>Overall Score</b>	<b>7.4</b>
<b>Environment</b>	<b>6.3</b>
Climate Change	8.1
Env. Opportunities	6.0
Natural Capital	5.4
Pollution & Waste	5.6
<b>Social</b>	<b>5.0</b>
Human Capital	5.4
Product Liability	4.4
Social Opportunities	5.8
Stakeholder Opposition	6.0
<b>Governance</b>	<b>5.3</b>
Corporate Behavior	0.0
Corporate Governance	0.0

### ESG Controversies Flag <sup>6)</sup>



### ESG Climate Score <sup>9)</sup>



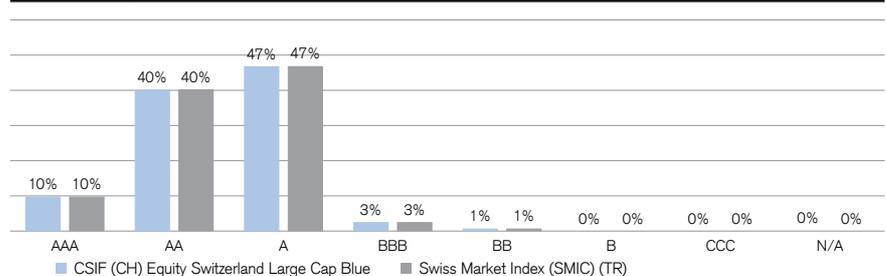
### Portfolio Summary

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>5)</sup>

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

### ESG Rating in Percent vs Benchmark <sup>7)</sup>

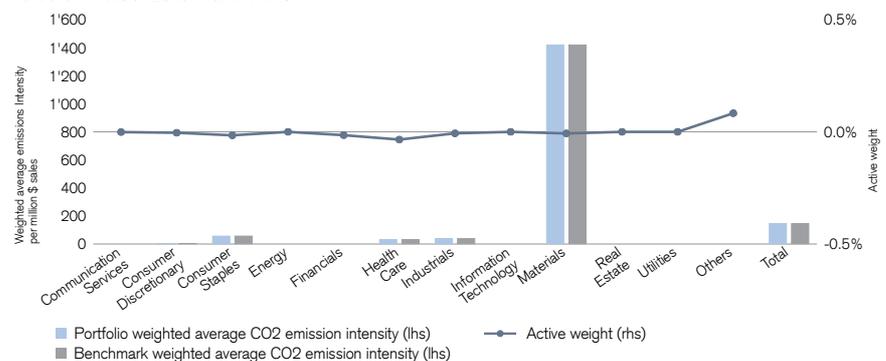


### Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
Nestle	18.6%	AA	■	■	■	■
Roche Holding AG	17.6%	A	■	■	■	■
Novartis AG	17.4%	A	■	■	■	■
Zurich Insurance Group Ltd	5.3%	AA	■	■	■	■
ABB Ltd	4.6%	AA	■	■	■	■
UBS Group AG	4.5%	AA	■	■	■	■
Compagnie Financiere Richemont SA	4.1%	AA	■	■	■	■
Lonza Group AG	3.4%	AAA	■	■	■	■
Sika AG	3.3%	A	■	■	■	■
Alcon, Inc.	2.9%	A	■	■	■	■

### Carbon Emission Intensity <sup>10)</sup>

Tons CO<sub>2</sub>-equivalent emissions per \$m revenues  
Portfolio: **147.9** / Benchmark: **147.9**



### 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.
- 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/](http://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.

- 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

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

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