

CS (Lux) Swiss Franc Bond Fund EB CHF

Fund information

Fixed income

323'664'368

Fund total net assets in CHF

Share class TNA, CHF 155'793'432	Share class NAV, CHF 120.89	Management fee p.a. 0.20%
MTD (net) return -1.91% Bench. -2.94%	QTD (net) return -2.88% Bench. -3.93%	YTD (net) return -2.88% Bench. -3.93%

Fund details

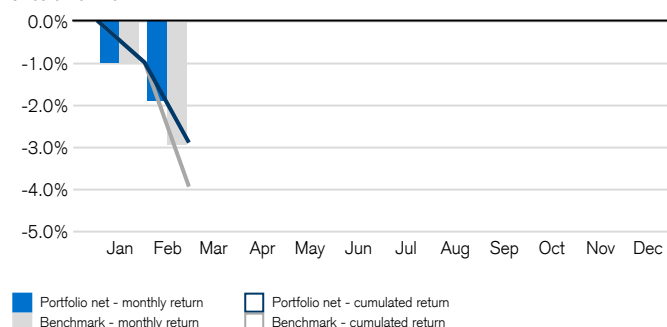
Investment Manager	Eric Suter
Fund launch date	01.11.1991
Share class launch date	08.11.2012
Share class	EB
Share class currency	CHF
Distribution policy	accumulating
Fund domicile	Luxembourg
ISIN	LU0535912561
Benchmark	SBI Foreign AAA-BBB (TR)

Investment Policy

The aim of the fund is to achieve a high and steady income in CHF whilst taking due account of the security of the capital. The fund invests in high and in medium quality bonds and other fixed and variable rate securities of which at least two-thirds are denominated in CHF. The Fund may invest in other currencies than the CHF. The part of such investments which is not hedged against the CHF may not exceed 10% of the Fund's assets.

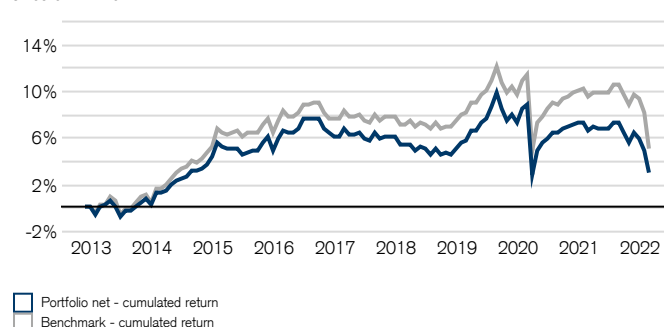
Performance overview* - monthly & cumulated

since 01.01.2022



Performance overview* - cumulated

since 01.12.2012



Performance overview* - monthly & YTD

since 01.01.2022, in %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Portfolio net	-1.00	-1.91											-2.88
Benchmark	-1.02	-2.94											-3.93
Relative net	0.03	1.03											1.04

Performance overview*

since 01.12.2012, in %

	Rolling Returns			Annualized Returns		
	1 month(s)	3 month(s)	1 year	3 years	5 years	ITD
Portfolio net	-1.91	-3.33	-3.41	-0.91	-0.74	0.31
Benchmark	-2.94	-4.33	-4.18	-0.98	-0.63	0.52
Relative net	1.03	0.99	0.77	0.07	-0.11	-0.21

Risk overview - ex post

since 01.12.2012, in %

	Annualized risk, in %			
	1 year	3 years	5 years	ITD
Portfolio volatility	2.66	4.27	3.38	2.75
Benchmark volatility	3.43	4.48	3.54	2.90
Tracking error	1.06	0.66	0.52	0.45

Key risk figures

	Portfolio	Benchmark
Modified duration	4.62	4.54
Yield to Maturity / Yield to Worst	0.57% / 0.57%	0.88% / 0.88%
Average maturity in years	4.76	4.73

Key risk figures

	Portfolio	Benchmark
Linear weighted average credit rating	AA-	A+
Number of securities	173	507

Performance overview - yearly*

Last 10 years since 01.12.2012, in %

	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
Portfolio net	0.15	4.15	0.61	1.05	0.02	-0.96	2.09	0.00	-1.20	-2.88
Benchmark	0.38	4.78	1.10	1.09	0.21	-0.33	2.13	0.30	-0.72	-3.93
Relative net	-0.23	-0.63	-0.48	-0.05	-0.18	-0.64	-0.04	-0.30	-0.48	1.04

Potential Risks

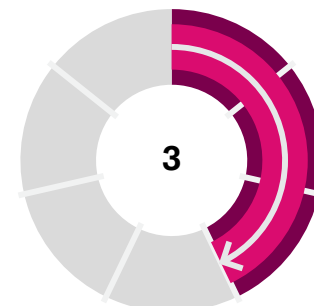
The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

- Credit risk: Issuers of assets held by the Fund may not pay income or repay capital when due. The Fund's investments generally 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.
- Event risk: In the case a trigger event occurs contingent capital is converted into equity or written down and thus may lose substantially in value.
- 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.
- Sustainability risks: Sustainability risks are environmental, social or governance events or conditions that can have a material negative effect on the return, depending on the relevant sector, industry and company exposure.

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.

Risk status*

SRRI metric



Asset breakdown - by IBOXX sector

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
Financials	48.82	49.44	
Government Related	29.25	25.95	
Consumer Services	4.05	3.27	
Consumer Goods	3.05	4.48	
Oil & Gas	2.86	4.32	
Telecommunications	2.45	3.65	
Technology	2.37	1.11	
Utilities	2.30	2.18	
Industrials	1.67	2.83	
Others	3.17	2.78	

Asset breakdown - by risk currency (before hedging)

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
CHF	99.98	100.00	
USD	0.01	n/a	
EUR	0.00	n/a	
Others	0.00	n/a	

Asset breakdown - by risk currency (after hedging)

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
CHF	99.98	100.00	
USD	0.01	n/a	
EUR	0.00	n/a	
Others	0.00	n/a	

Asset breakdown - by combined rating

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
AAA	23.93	19.10	
AA+	7.16	6.93	
AA	6.75	6.64	
AA-	12.37	12.18	
A+	17.35	14.33	
A	11.33	11.29	
A-	5.22	6.67	
BBB+	9.47	13.22	
BBB	4.25	6.63	
BBB-	1.27	2.76	
BB+	n/a	0.24	
D	0.01	n/a	
Cash & FX	0.89	n/a	
Others	0.00	n/a	

Asset breakdown - by WAL bucket

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
< 1yr	3.75	0.94	
1-3 yrs	28.40	39.11	
3-5 yrs	25.35	21.40	
5-7 yrs	20.96	18.35	
7-10 yrs	19.55	15.17	
> 10yrs	1.99	5.03	

Asset breakdown - by CapStac sector

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
Senior unsecured	83.55	81.73	
Senior secured	14.26	14.69	
Cash	0.89	n/a	
Senior non-preferred	0.83	2.90	
Subordinate	0.47	0.40	
Others	0.00	0.29	

Top 10 positions

In % of total economic exposure

Instrument Name	ISIN	Coupon p.a.	Maturity date	Weight
KFW BANKENGRUPPE	CH0022268004	2.50%	25.08.2025	2.54%
EUROPEAN INVESTMENT BANK	CH0196878661	1.13%	26.04.2023	2.53%
BANK NEDERLANDSE GEMEENTEN	CH0021894602	2.50%	21.07.2025	1.69%
JPMORGAN CHASE & CO	CH0272024669	0.50%	04.12.2023	1.55%
APPLE INC	CH0271171685	0.38%	25.11.2024	1.55%
NATIONWIDE BUILDING SOCIETY	CH0485445982	0.00%	11.07.2025	1.38%
DEUTSCHE BAHN FINANCE GMBH	CH0385997108	0.45%	08.11.2030	1.36%
CIE FINANCEMENT FONCIER	CH0024141100	2.50%	24.02.2031	1.33%
NV BANK NEDERLANDSE GEMEENTEN	CH0241528741	1.25%	30.04.2024	1.28%
RABOBANK NEDERLAND NV	CH0026620846	3.13%	15.09.2026	1.22%

Top 10 issuers

In % of total economic exposure

	in %
DEUTSCHE BAHN FINANCE GMBH	3.62
BNG BANK NV	3.33
EUROPEAN INVESTMENT BANK	3.23
CREDIT AGRICOLE HOME LOAN SFH	2.93
MUENCHENER HYPOTHEKENBK EG	2.86
KFW	2.58
NORTH AMERICAN DEVELOPMENT BANK	2.46
APPLE INC	2.39
KOMMUNEKREDIT	2.37
OESTERREICH KONTROLLBANK	2.34

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) to combine the most material ESG factors with traditional financial analysis to calculate an ESG integrated credit rating, which serves as the basis for a bottom-up security selection process.

ESG Characteristics

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

ESG overview

According to MSCI ESG methodology

	Portfolio	Benchmark
Overall ESG quality rating	AAA	AAA
Overall ESG quality score	9.85	8.99
Coverage for MSCI Rating/Scoring	94.26%	95.25%

Fund Statistics - ex post

	3 years	5 years
	Portfolio	Portfolio
Information ratio	0.09	-0.22
Maximum drawdown, in %	-6.42	-6.42

Key identifiers

Bloomberg ticker	CSBSFRF LX
ISIN	LU0535912561
Valor no.	11659947
Benchmark	SBI Foreign AAA-BBB (TR)
Benchmark Bloomberg ticker	SBF14T

Key facts

Fund management company	Credit Suisse Fund Management S.A.
UCITS	Yes
Accounting year end	31. March
Securities lending	Yes
Ongoing charges	0.36%
Subscription notice period	daily
Subscription Settlement Period	T + 2
Redemption notice period	daily
Redemption Settlement Period	T + 2
Closing Time	15:00 CET
Swinging single pricing (SSP*)	partial swing NAV
Sales registration	Austria, Switzerland, Germany, Spain, France, Italy, Liechtenstein, Luxembourg, Singapore, Australia

Glossary

Accumulating	Indicates a regular reinvestment of the dividends received in the portfolio itself
ITD	Inception-to-date
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
ESG aware	This product undertakes investments that explicitly assess and integrate the sustainability characteristics of companies in the investment process.

Disclaimer*

Performance overview	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
Swinging Single Pricing	For more details, please refer to the relevant chapter "Net Asset Value" of the fund's prospectus
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/
SRRI	The calculation of the risk indicator is based on the Committee of European Securities Regulators/10-673 Directive. The risk indicator is based on historic and partly simulated data; it cannot be used to predict future developments. The classification of the Fund may change in future and does not represent a guarantee. A classification into category 1 is no risk-free investment either.

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