

Risk profile (SRRI) ¹⁾

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Credit Suisse (Lux) Corporate Short Duration CHF Bond Fund

Class UB CHF

Investment policy

The aim of the fund is generate a steady income in Swiss Franc. The fund invests mainly in investment grade fixed income securities with a maturity between 1 and 5 years of corporate issuers. The fund may use derivative instruments in order to reduce the interest-risk of debt instruments with a longer maturity, targeting duration between 0 and 3 years.

Fund facts

Fund manager	Michael Schmid
Fund manager since	30.08.2019
Location	Zürich
Management company	Credit Suisse Fund Management S.A.
Fund domicile	Luxembourg
Fund currency	CHF
Close of financial year	31. Mar
Total net assets (in millions)	358,44
Inception date	30.01.2015
Management fee p.a.	0,30%
Ongoing charge	0,51%
Benchmark (BM)	SBI AAA-BBB 1-3Y (TR) (01/16)
Swinging single pricing (SSP) ⁴⁾	Yes
Unit class	Category UB (capital growth)
Unit class currency	CHF
ISIN number	LU1144399752
Bloomberg ticker	CCSCUBC LX
Net Asset Value	98,75
Redemptions	Daily

4) For more details, please refer to the relevant chapter "Net Asset Value" of the Fund's prospectus.

Number of holdings

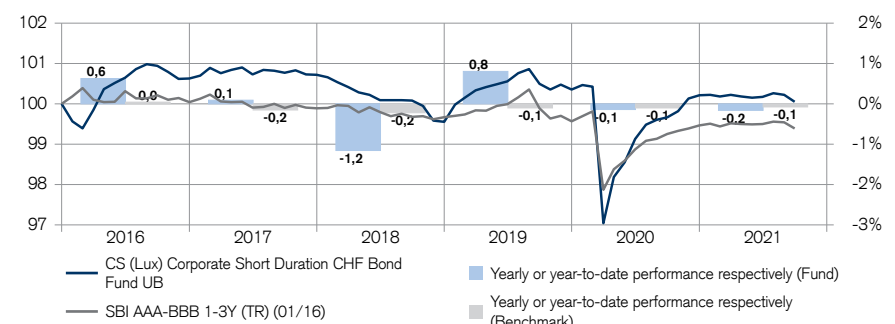
Fund	142
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Fund statistics

	3 years	5 years
Annualised volatility in %	2,25	1,75
Information ratio	0,08	-0,02
Tracking Error (Ex post)	1,05	0,83
Maximum draw down in % ⁵⁾	-3,79	-3,86

5) Maximum drawdown is the most negative cumulative return over a given time period.

Net performance in CHF (rebased to 100) and yearly performance ²⁾



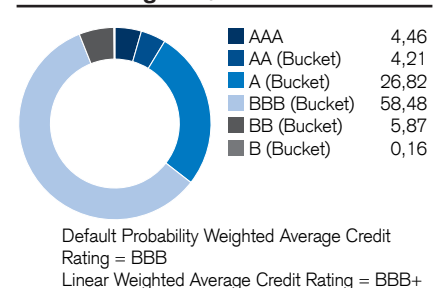
Net performance in CHF ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0,17	-0,12	-0,16	0,39	-0,03	-0,88
Benchmark	-0,15	-0,11	-0,08	0,14	-0,29	-0,82

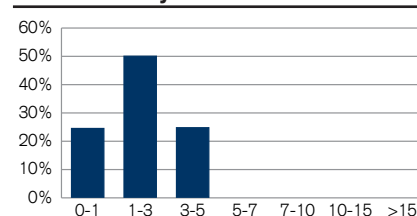
Sectors in %

	Fund
Banks	38,88
Industrials	6,81
Financial Services	6,04
Real Estate	4,87
Oil & Gas	4,76
Basic resources	3,58
Supranational organisations	2,11
Insurance	2,06
Utilities	2,02
Others	28,87

Credit ratings in %



Maturities in years



Duration and yield

	Fund
Yield to maturity in % ³⁾	-0,03
Average remaining term to maturity in years	1,96
Modified duration in years	1,96

*The shown yield to maturity is calculated as of 30.09.2021 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity is an indication only and is subject to change.

Currencies in %

	before hedging	after hedging
CHF	79,50	99,55
EUR	11,22	0,23
USD	7,24	0,18
GBP	2,04	0,05
ISK	0,00	0,00

Top 10 holdings in %

Position	Maturity	as % of assets
Barclays	12.07.2023	2,30
Amgen	08.03.2023	1,98
AT&T	04.12.2024	1,77
Pfandbriefzentrale Schweizer Kantonalbanken	25.07.2023	1,41
Pfandbriefbank Schweizerischer Hypothekarinstitute	16.05.2023	1,41
Credit Agricole	14.03.2022	1,41
mBank S.A.	07.06.2022	1,40
PKO Bank	02.11.2021	1,40
Tanner	07.11.2022	1,29
Black Sea Trade and Development	13.06.2023	1,24
Total		15,60

1) The calculation of the risk indicator is based on the CESR/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 not a risk-free investment either.

2) Historical performance indications and financial market scenarios are not reliable indicators of current or future performance. The performance data does not take into account the commissions and costs incurred on the issue and redemption of fund units.

Asset Allocation presented on this page may change over time.

3) Yield to Maturity calculated in share class currency.

Credit Suisse (Lux) Corporate Short Duration CHF Bond Fund

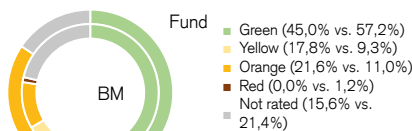
Class UB CHF

ESG Rating vs Benchmark ⁶⁾

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

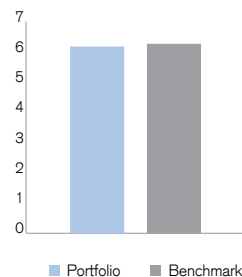
ESG Breakdown ⁹⁾	Score
Overall Score	8,0
Environment	6,1
Climate Change	6,4
Env. Opportunities	5,1
Natural Capital	6,5
Pollution & Waste	5,3
Social	4,9
Human Capital	5,0
Product Liability	4,9
Social Opportunities	4,6
Stakeholder Opposition	6,3
Governance	4,9

ESG Controversies Flag ¹⁰⁾



Low Carbon Transition Score ¹²⁾

Portfolio: **6,2** / Benchmark: **6,3**



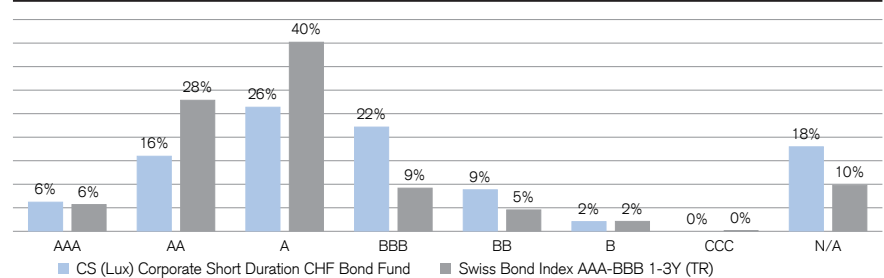
Portfolio Summary ⁷⁾

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.

Applied ESG Characteristics ⁸⁾

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

ESG Rating in Percent vs Benchmark ¹¹⁾



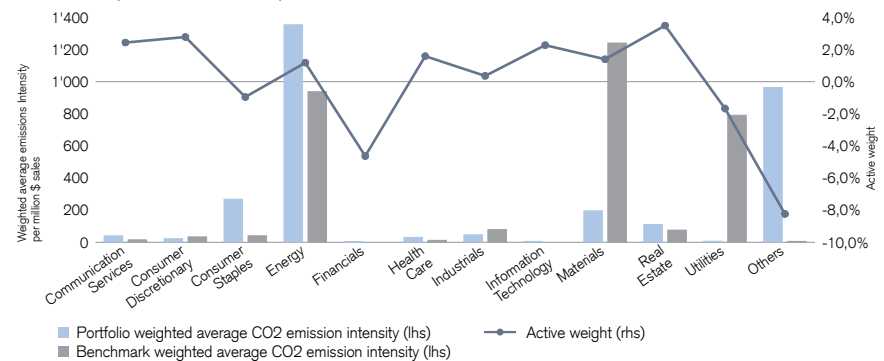
Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
Barclays Bank PLC	2,3%	A				
Amgen Inc.	2,0%	AA				
AT&T Inc.	1,8%	BB				
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1,4%	A				
Pfandbriefbank schweizerischer Hypothekarinstitutione AG	1,4%	A				
Credit Agricole SA (London Branch)	1,4%	A				
mBank SA	1,4%	BBB				
Polkomtel Sp zoo	1,4%	BBB				
Tanner Servicios Financieros SA	1,3%	N/A				
Black Sea Trade and Development Bank	1,2%	N/A				

Carbon Emission Intensity ¹³⁾

Tons CO2-equivalent emissions per \$m revenues

Portfolio: **103,9** / Benchmark: **100,7**



Legend

- 6) 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.
- 7) 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.
- 8) 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/
- 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) 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.
- 11) ESG Ratings represents the ESG Rating breakdown in percentage in an absolute view or relative to a benchmark.
- 12) Low Carbon Transition Score is based on a multi-dimensional risks and opportunities assessment and considers both predominant and secondary risks a company faces. The scale ranges from 0-10 (with 10 representing a potential leader) and is industry agnostic and represents an absolute assessment of a company's position vis-à-vis the transition. On a portfolio level, individual scores are aggregated and compared to the benchmark (if existent).
- 13) 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. Part of the Fund's investments may have considerable credit risk.
- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. Part of the Fund's investments may be prone to limited liquidity. The Fund will endeavor to mitigate this risk by various measures.
- Counterparty risk: Bankruptcy or insolvency of the Fund's derivative counterparties may lead to payment or delivery default. The Subfund will endeavor to mitigate this risk by the receipt of financial collateral given as guarantees.
- 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.

Data sources as of September 30, 2021: Credit Suisse, otherwise specified.

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<https://www.cnmv.es/>

*Legal entity, from which the full offering documentation, the key investor information document (KIID), the fund rules, as well as the annual and bi-annual reports, if any, may be obtained free of charge.