This is a Marketing Material.
Asset Management
February 2022
For professional investors only.

CSIF (Lux) Equity EMU Small Cap Blue DB EUR

Fund information

Equity

290'762'060
Fund total net assets in EUR

Share class TNA, EUR **278'537'339**	Share class NAV, EUR **1'663.92**	Ongoing charges **0.03%**
MTD (net) return **-3.11%** **Bench. -3.09%**	QTD (net) return **-6.86%** **Bench. -6.85%**	YTD (net) return **-6.86%** **Bench. -6.85%**

Fund details

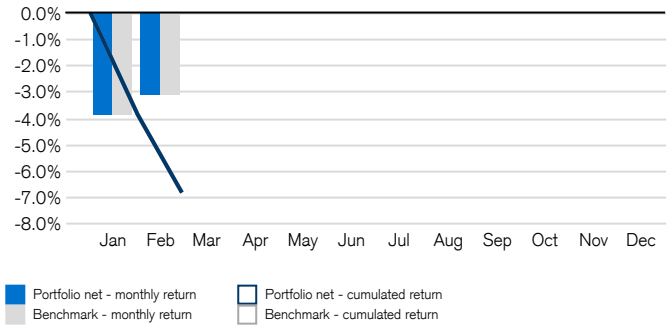
Investment Manager	Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team
Fund launch date	25.08.2015
Share class launch date	25.08.2015
Share class	DB
Share class currency	EUR
Distribution policy	accumulating
Fund domicile	Luxembourg
Benchmark	MSCI EMU Small Cap (NR)

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 MS EMU Small Cap Index captures small cap representation across Developed Markets (DM) countries in Europe. The index covers approximately 14% of the free float-adjusted market capitalization in the European equity universe.

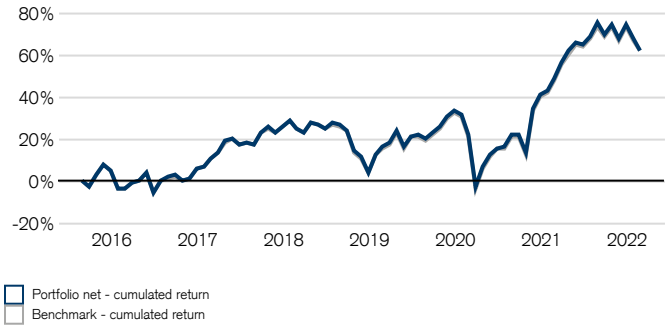
Performance overview* - monthly & cumulated

since 01.01.2022



Performance overview* - cumulated

since 01.09.2015



Performance overview* - monthly & YTD

since 01.01.2022, in %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Portfolio net	-3.87	-3.11											-6.86
Benchmark	-3.87	-3.09											-6.85
Relative net	**0.01**	**-0.02**											**-0.01**

Performance overview*

since 01.09.2015, in %

	Rolling Returns				Annualized Returns	
	1 month(s)	3 month(s)	1 year	3 years	5 years	ITD
Portfolio net	-3.11	-3.16	9.33	11.85	8.05	7.74
Benchmark	-3.09	-3.12	9.53	11.79	7.95	7.66
Relative net	**-0.02**	**-0.05**	**-0.20**	**0.06**	**0.09**	**0.09**

Performance overview

since 01.09.2015, in %

	Annualized risk, in %			
	1 year	3 years	5 years	ITD
Portfolio net	11.93	20.91	18.00	17.26
Benchmark	11.96	20.95	18.03	17.28
Relative net	**0.11**	**0.13**	**0.13**	**0.13**

Performance overview - yearly*

since 01.09.2015, in %

	2015	2016	2017	2018	2019	2020	2021	2022	ITD
Portfolio net	4.81	1.04	18.99	-17.63	28.53	5.59	23.74	-6.86	62.37
Benchmark	4.84	0.84	19.04	-17.83	28.21	5.45	24.00	-6.85	61.53
Relative net	**-0.03**	**0.19**	**-0.05**	**0.20**	**0.32**	**0.14**	**-0.26**	**-0.01**	**0.84**

Asset breakdown - by instrument currency

In % of total economic exposure

	Portfolio	Benchmark
EUR	100.18	98.94
SEK	0.00	n/a
USD	-0.18	1.06

Asset breakdown - by MSCI country

In % of total economic exposure

	Portfolio	Benchmark
Germany	25.17	24.99
France	16.93	15.85
Italy	13.90	13.81
Netherlands	10.15	11.70
Spain	9.44	9.28
Others	24.42	24.36

Asset breakdown - by GICS sector

In % of total economic exposure

	Portfolio	Benchmark
Industrials	24.84	25.78
Financials	13.83	14.31
Information Technology	10.73	9.57
Real Estate	9.88	10.11
Materials	9.39	8.38
Consumer Discretionary	9.09	9.47
Communication	5.88	5.81
Health Care	5.78	6.50
Utilities	5.23	5.03
Others	5.35	5.04

Asset breakdown - by market capitalization

In % of total economic exposure

	Portfolio	Benchmark
<5B	79.87	79.23
5B-10B	20.18	20.35
10B-20B	0.07	n/a
20B-30B	0.06	n/a
>100B	0.12	0.42
Others	-0.30	0.00

Potential Risks

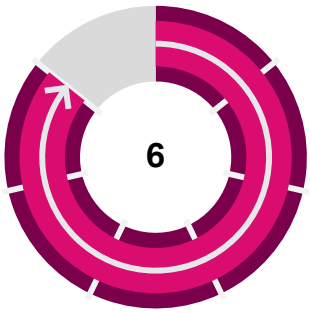
The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. The Fund's investments may be prone to limited liquidity. The Fund will endeavor to mitigate this risk by various measures.
- 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 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



Exclusion of controversial weapons*

Credit Suisse Index Funds and Exchange Traded 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.

Top 10 positions

Instrument Name	Weight	GICS sector
SIGNIFY NV	1.08%	Industrial Goods & Services
RHEINMETALL AG	1.08%	Industrial Goods & Services
BANK OF IRELAND GROUP PLC	1.06%	Banks
ASR NEDERLAND NV	0.98%	Insurance
BE SEMICONDUCTOR INDUSTRIES NV	0.94%	Technology
AALBERTS NV	0.91%	Industrial Goods & Services
WAREHOUSES DE PAUW NV	0.90%	Real Estate
REXEL SA	0.89%	Industrial Goods & Services
METSO OUTOTEC CORP	0.87%	Industrial Goods & Services
SCOR	0.85%	Insurance

Key risk figures

	Portfolio	Benchmark
Number of securities	472	453

Risk overview - ex post

	3 years	5 years
	Portfolio	Portfolio
Beta	1.00	1.00

Key identifiers

ISIN	LU1268048490
Valor no.	29042352
Bloomberg ticker	CEESCDB LX
Benchmark	MSCI EMU Small Cap (NR)
Benchmark Bloomberg ticker	MSDEEMSN oder M7EMSC
Other share classes	LU1419769408, LU1390246210, LU1268048490

Key facts

Fund management company	Credit Suisse Fund Management S.A.
UCITS	Yes
Accounting year end	31. December
Securities lending	No
Subscription notice period	daily
Subscription Settlement Period	T + 2
Redemption notice period	daily
Redemption Settlement Period	T + 2
Subscription spread (remains within the fund)	0.23%
Redemption spread (remains within the fund)	0.09%
Closing Time	14:00 CET
Sales registration	Austria, Switzerland, Germany, Spain, France, Ireland, Italy, Liechtenstein, Luxembourg, Netherlands, Singapore, Sweden, Australia

Glossary

Use of income	Indicates whether the fund distributes or reinvests the dividends received from underlying securities (Accumulating)
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
GICS	Global Industry Classification Standard

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
Exclusions of controversial weapon	For more information on the applied norms-based exclusions please refer to: www.svvk-asir.ch © 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.
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.

CREDIT SUISSE

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