

Risk profile (SRRI) ¹⁾

1	2	3	4	5	6	7
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CSIF (Lux) Bond Aggregate EUR

Class FB EUR

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 Bloomberg Barclays Global Aggregate EUR Index is a broad-based flagship benchmark that measures the investment grade, euro-denominated, fixed-rate bond market, including treasuries, government-related, corporate and securitized issues.

Fund facts

Investment manager

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

Investment manager since

20.09.2016, 20.09.2016

Location

Zurich

Management company

Credit Suisse Fund
Management S.A.

Fund domicile

Luxembourg

Fund currency

EUR

Close of financial year

31. Dec

Total net assets (in millions)

1'197,06

Inception date

29.09.2016

Ongoing charge ³⁾

0,22%

Subscription spread (remains within the fund) in %

0,18

Redemption spread (remains within the fund) in %

0,00

Subscription / Redemption Cut-Off

14:00/14:00

Benchmark (BM)

Bloomberg Barclays Euro-Aggr. (TR)

Benchmark (BM) Bloomberg Ticker

LBEATREU

Securities lending

Yes

Unit Class

Category FB
(capital growth)

Unit class currency

EUR

ISIN number

LU1479966167

Bloomberg ticker

CSABFBE LX

Net Asset Value

104,91

Sales registration:

Australia (Wholesale Clients), Austria, France, Germany, Ireland, Italy, Liechtenstein, Luxembourg, Netherlands, Singapore (Institutional Investors), Spain, Sweden, Switzerland, United Kingdom

Morningstar Rating as of 31.05.2021

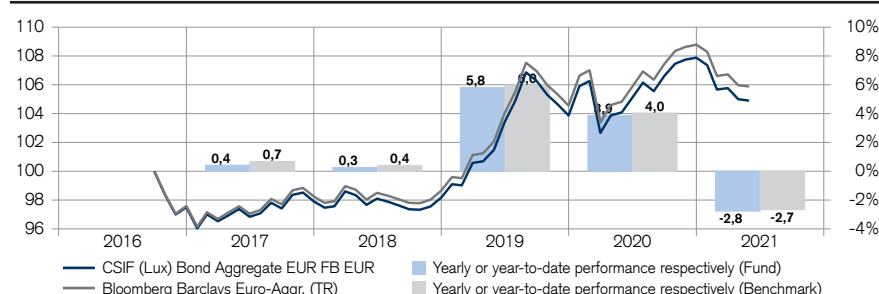
★★★★

Exclusion of controversial weapons producers ⁴⁾

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.

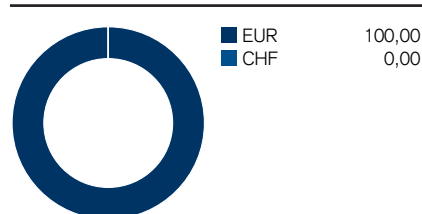
Net performance in EUR (rebased to 100) and yearly performance ²⁾



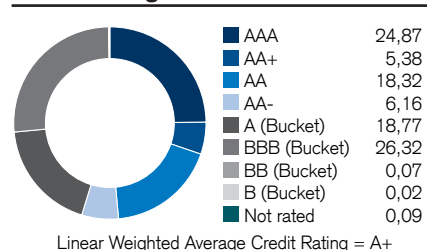
Net performance in EUR ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0,10	-0,73	-2,76	0,79	7,40	-
Benchmark	-0,08	-0,68	-2,67	1,02	8,01	-

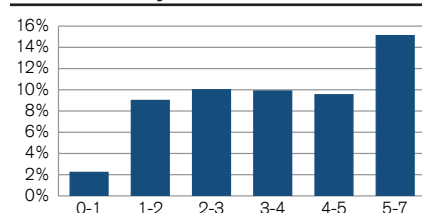
Currencies in %



Credit Ratings in %



Maturities in years



Duration and Yield

	Fund	Benchmark
Yield to maturity in %	0,10	0,11
Average remaining term to maturity in years	9,00	9,00
Modified duration in years	7,57	7,61

³⁾The shown yield to maturity is calculated as of 31.05.2021 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.

Top 10 holdings in %

Position	Maturity	as % of assets
Government of France	25.04.41	0,52
France OAT	25.05.30	0,48
France	25.10.27	0,46
France OAT	25.05.31	0,44
Government of France	25.04.29	0,44
France	25.10.32	0,43
France	25.05.23	0,42
Frankreich	25.04.26	0,41
France	25.10.23	0,41
France	25.05.28	0,38
Total		4,37

Number of holdings

Fund	2'487
Benchmark	6'171

Fund Statistics

	1 year	3 years
Annualized volatility in %	2,82	3,68
Tracking Error (Ex post)	0,04	0,04
Beta	1,00	1,00

¹⁾ 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 not a risk-free investment either.

²⁾ 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.

³⁾ 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.

⁴⁾ 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.

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.
- 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 May 31, 2021: Credit Suisse, otherwise specified.

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Investment principal on bonds can be eroded depending on sale price, market price or changes in redemption amounts. Care is required when investing in such instruments.

CSIF (Lux) Bond Aggregate EUR FB EUR: This fund is domiciled in Luxembourg. The representative in Switzerland is Credit Suisse Funds AG, Zurich. The paying agent in Switzerland is Credit Suisse (Schweiz) AG, Zurich. The prospectus, the simplified prospectus and/or the Key Investor Information Document (KIID) and the annual and half-yearly reports may be obtained free of charge from the representative or from any branch of Credit Suisse AG in Switzerland.

Important information for investors in Spain

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