This is a marketing communication.
Please refer to the prospectus/information document of the fund and to the KIID/KID (as applicable) before making any final investment decisions.
For information purposes only, this presentation should not be used as a basis for investment decision.

Asset Management
**February 29, 2024**

CREDIT SUISSE
Part of UBS Group

# CSIF (Lux) Bond Aggregate EUR FB EUR

## Fund information

Fixed income

**1'084'031'254**
Fund total net assets in EUR

| | | |
|---|---|---|
| Share class TNA, EUR<br>**2'633'143** | Share class NAV, EUR<br>**91.27** | Ongoing charges[1]<br>**0.22%** |
| MTD (net) return<br>**-1.09%**<br>**Bench. -1.08%** | QTD (net) return<br>**-1.43%**<br>**Bench. -1.40%** | YTD (net) return<br>**-1.43%**<br>**Bench. -1.40%** |

## Fund details

| | |
|---|---|
| Investment Manager | Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team |
| Fund launch date | 20.09.2016 |
| Share class launch date | 29.09.2016 |
| Share class | FB |
| Share class currency | EUR |
| Distribution policy | Accumulating |
| Fund domicile | Luxembourg |
| Benchmark | Bloomberg Euro-Aggr. (TR) |

## Investment Policy

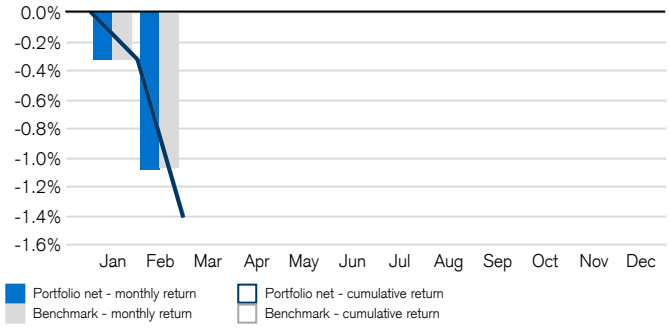
The fund is managed with an indexed method and is distinguished by broad diversification, low tracking errors, and low-cost management. The investment objective is to replicate the reference index as closely as possible and to minimize performance deviations from the benchmark.The Bloomberg Euro-Aggr. (TR) 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.

The fund follows the exclusion recommendations of the Swiss Association for Responsible Investments (www.svvk-asir.ch). The recommendations affect issuers whose conduct or products violate the normative criteria of SVVK-ASIR, e.g. violations of international conventions or production of controversial weapons. This fund is not a sustainable fund and it does not integrate any environmental, social and governance (ESG) considerations into its investment process. The fund does not meet Credit Suisse Asset Management (CSAM) Sustainable Investing Policy, nor any specific client or investor sustainability preferences.

Investing involves risk including the risk of loss of capital. Past performance does not predict future returns. Neither simulated nor historical performance is a reliable indicator for current or future performance.

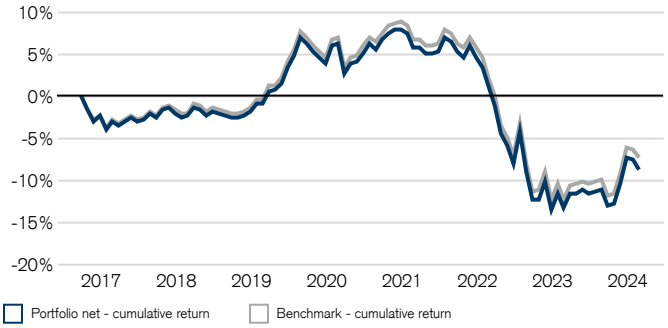
## Performance overview - monthly & cumulative

since 01.01.2024




## Performance overview - cumulative

since 01.10.2016




## Performance overview - monthly & YTD

since 01.01.2024, in %

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Portfolio net | -0.33 | -1.09 | | | | | | | | | | | -1.43 |
| Benchmark | -0.33 | -1.08 | | | | | | | | | | | -1.40 |
| **Relative net** | **-0.01** | **-0.02** | | | | | | | | | | | **-0.02** |

[1] If the currency of a financial product and/or its costs is different from your reference currency, the return and cost may increase or decrease as a result of currency fluctuations.

## Performance overview

since 01.10.2016, in %

| | Rolling Returns | | Annualized Returns | | | |
|---|---|---|---|---|---|---|
| | 1 months | 3 months | 1 year | 3 years | 5 years | ITD |
| Portfolio net | -1.09 | 1.84 | 5.43 | -4.77 | -1.62 | -1.23 |
| Benchmark | -1.08 | 1.88 | 5.60 | -4.62 | -1.45 | -1.04 |
| **Relative net** | **-0.02** | **-0.04** | **-0.18** | **-0.15** | **-0.17** | **-0.18** |

## Risk overview - ex post

since 01.10.2016, in %

| | Annualized risk, in % | | | |
|---|---|---|---|---|
| | 1 year | 3 years | 5 years | ITD |
| Portfolio volatility | 5.32 | 7.03 | 6.16 | 5.25 |
| Benchmark volatility | 5.33 | 7.04 | 6.18 | 5.25 |
| **Tracking error** | **0.02** | **0.03** | **0.04** | **0.04** |

## Performance overview - yearly

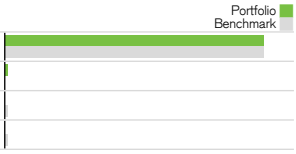
since 01.10.2016, in %

| | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | ITD |
|---|---|---|---|---|---|---|---|---|---|---|
| Portfolio net | -2.50 | 0.42 | 0.27 | 5.81 | 3.86 | -3.03 | -17.28 | 6.99 | -1.43 | -8.74 |
| Benchmark | -2.42 | 0.68 | 0.41 | 5.98 | 4.05 | -2.85 | -17.17 | 7.19 | -1.40 | -7.49 |
| **Relative net** | **-0.08** | **-0.26** | **-0.14** | **-0.18** | **-0.18** | **-0.18** | **-0.11** | **-0.20** | **-0.02** | **-1.25** |

## Asset breakdown by instrument currency

In % of total economic exposure

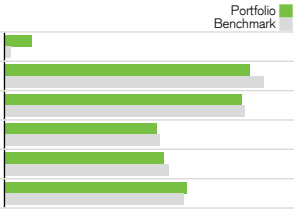
| | Portfolio | Benchmark |
|---|---|---|
| EUR | 100.00 | 99.97 |
| CHF | 0.00 | - |
| DEM | - | 0.01 |
| ITL | - | 0.02 |




## Asset breakdown by duration

In % of total economic exposure

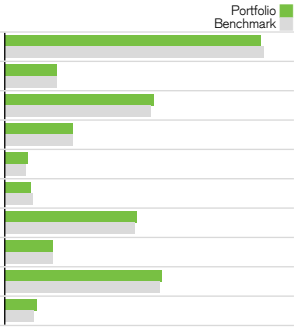
| | Portfolio | Benchmark |
|---|---|---|
| <1 year | 2.76 | 0.62 |
| 1-3 years | 24.37 | 25.77 |
| 3-5 years | 23.71 | 23.91 |
| 5-7 years | 15.23 | 15.42 |
| 7-10 years | 15.84 | 16.36 |
| >10 years | 18.08 | 17.92 |




## Asset breakdown by Bloomberg rating

In % of total economic exposure

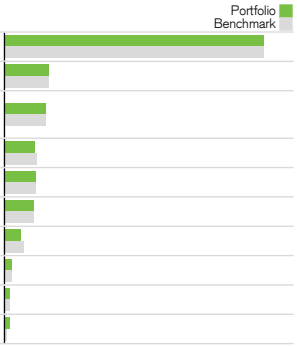
| | Portfolio | Benchmark |
|---|---|---|
| AAA | 27.24 | 27.56 |
| AA+ | 5.52 | 5.54 |
| AA | 15.76 | 15.67 |
| AA- | 7.22 | 7.24 |
| A+ | 2.38 | 2.31 |
| A | 2.80 | 3.00 |
| A- | 14.00 | 13.87 |
| BBB+ | 5.09 | 5.07 |
| BBB | 16.69 | 16.53 |
| Others | 3.29 | 3.20 |




## Asset breakdown by Bloomberg sector

In % of total economic exposure

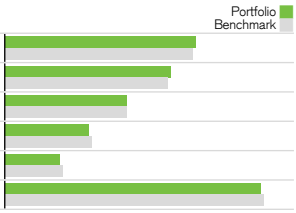
| | Portfolio | Benchmark |
|---|---|---|
| Treasuries | 55.25 | 55.28 |
| Industrials | 9.44 | 9.44 |
| Financial Institutions | 8.85 | 8.85 |
| Supranational | 6.67 | 6.75 |
| Agency | 6.62 | 6.67 |
| Covered | 6.32 | 6.30 |
| Local Authority | 3.85 | 3.91 |
| Utility | 1.58 | 1.57 |
| Sovereign | 1.18 | 1.20 |
| Others | 0.24 | 0.01 |




## Asset breakdown by risk country

In % of total economic exposure

| | Portfolio | Benchmark |
|---|---|---|
| France | 21.86 | 21.44 |
| Germany | 18.81 | 18.74 |
| Italy | 13.91 | 13.93 |
| Spain | 9.76 | 9.81 |
| Supranational | 6.46 | 6.51 |
| Others | 29.20 | 29.57 |



## 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.

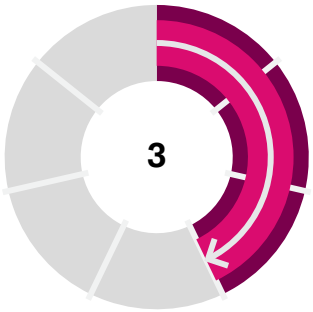
- Credit risk: Issuers of assets held by the Fund may not pay income or repay capital when due. The Fund's investments generally have low credit risk.
- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. However, this Fund's investments should generally 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.
- 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.

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**The full offering documentation including complete information on risks may be obtained free of charge from a Credit Suisse client advisor, representative, or, where applicable, via Fundsearch (credit-suisse.com/fundsearch).**
**The investment promoted in this marketing material concerns the acquisition of units or shares in a fund and not of any underlying assets. The underlying assets are owned by the fund only.**

## Risk profile[2]

PRIIP SRI




Larger values (up to 7) indicate higher risk while lower values (up to 1) indicate lower risk.

## Top 10 positions

In % of total economic exposure

| Instrument Name[3] | ISIN | Coupon p.a. | Maturity date | Weight |
|---|---|---|---|---|
| FRANCE (REPUBLIC OF) | FR0011883966 | 2.50% | 25.05.2030 | 0.48% |
| FRANCE (REPUBLIC OF) | FR0013286192 | 0.75% | 25.05.2028 | 0.44% |
| FRANCE (REPUBLIC OF) | FR0012993103 | 1.50% | 25.05.2031 | 0.43% |
| FRANCE (REPUBLIC OF) | FR0011317783 | 2.75% | 25.10.2027 | 0.43% |
| FRANCE (REPUBLIC OF) | FR0013341682 | 0.75% | 25.11.2028 | 0.41% |
| FRANCE (REPUBLIC OF) | FR0013407236 | 0.50% | 25.05.2029 | 0.39% |
| FRANCE (REPUBLIC OF) | FR0013131877 | 0.50% | 25.05.2026 | 0.37% |
| FRANCE (REPUBLIC OF) | FR0013516549 | 0.00% | 25.11.2030 | 0.36% |
| FRANCE (REPUBLIC OF) | FR001400FYQ4 | 2.50% | 24.09.2026 | 0.36% |
| FRANCE (REPUBLIC OF) | FR0000571218 | 5.50% | 25.04.2029 | 0.36% |

## Top 10 issuers

In % of total economic exposure

| Issuer name[3] | Weight |
|---|---|
| FRANCE (REPUBLIC OF) | 13.30% |
| ITALY (REPUBLIC OF) | 11.81% |
| GERMANY (FEDERAL REPUBLIC OF) | 10.28% |
| SPAIN (KINGDOM OF) | 7.84% |
| EUROPEAN UNION | 2.94% |
| BELGIUM KINGDOM OF (GOVERNMENT) | 2.90% |
| NETHERLANDS (KINGDOM OF) | 2.35% |
| AUSTRIA (REPUBLIC OF) | 1.95% |
| KFW | 1.65% |
| EUROPEAN INVESTMENT BANK | 1.51% |

## Key risk figures

| | Portfolio | Benchmark |
|---|---|---|
| Percentage of top 10 positions | 4.02% | 4.01% |
| Modified duration | 6.32 | 6.36 |
| Yield to worst | 3.26% | 3.25% |

| | Portfolio | Benchmark |
|---|---|---|
| Number of securities | 3'379 | 7'197 |
| Linear weighted average credit rating | A+ | A+ |

## Risk overview - ex post

| | 3 years | 5 years |
|---|---|---|
| | Portfolio | Portfolio |
| Beta | 1.00 | 1.00 |

[2] The risk indicator assumes you keep the Product for 5 years. The actual risk can vary significantly if you redeem at an early stage and you may get back less. The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets. Be aware of currency risk if your reference currency differs from the currency of the Product. You may receive payments in a different currency, so the final return you will get depends on the exchange rate between the two currencies. Investors shall note that the Product may be exposed to further risks such as operational, counterparty, political, sustainability and legal risks that are not included in the Summary Risk Indicator. This Product does not include any protection from future market performance so you could lose some or all of your investment.
[3] The individual entities and/or instruments mentioned on this page are meant for illustration purposes only and are not intended as a solicitation or an offer to buy or sell any interest or any investment.

## Key identifiers

| | |
|---|---|
| Instrument Name | CSIF (Lux) Bond Aggregate EUR FB EUR |
| ISIN | LU1479966167 |
| Valor no. | 33667263 |
| Bloomberg ticker | CSABFBE LX |
| Benchmark | Bloomberg Euro-Aggr. (TR) |
| Benchmark Bloomberg ticker | LBEATREU |
| Other share classes | LU1479964204, LU1479965193, LU1479964626, LU1479966167, LU2054449710 |

## Key facts

| | |
|---|---|
| Fund management company | Credit Suisse Fund Management S.A. |
| UCITS | Yes |
| Fund of funds | No |
| SFDR Classification | Article 6 |
| Accounting year end | 31. December |
| Securities lending | Yes |
| Subscription notice period | daily |
| Subscription settlement period | T + 2 |
| Redemption notice period | daily |
| Redemption settlement period | T + 2 |
| Subscription spread (remains within the fund) | 0.18% |
| Redemption spread (remains within the fund) | 0.00% |
| Cut-off time | 14:00 CET |

## Glossary

| | |
|---|---|
| Accumulating | Indicates a regular reinvestment of the dividends received in the portfolio itself |
| Beta | A measure of the volatility, or systematic risk, of a single security or fund in comparison to the market as a whole. |
| Distribution policy | Indicates whether the fund distributes or reinvests the dividends received from underlying securities (Accumulating) |
| Ex post | Refers to metrics based on historical data |
| ITD | Inception-to-date |
| MTD | Month-to-date |
| NAV | Net Asset Value |
| 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 fund fiscal year end and since inception, the ongoing charges figure is based on estimated expenses. After that, the ongoing charges correspond to the TER of the last annual report. 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. |
| QTD | Quarter-to-date |
| Rating | A measure of creditworthiness of a financial instrument (e.g. bond) or their issuer (e.g. corporate or sovereign). They are published by credit rating agencies and can be combined into a single representative metric. |
| Sustainable Finance Disclosure Regulation (SFDR) | Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector |
| TNA | Total Net Assets |
| Tracking error | Measure of the deviation of the return of a fund compared to the return of a benchmark over a fixed period of time. |
| YTD | Year-to-date |

## Warning statements

| | |
|---|---|
| Asset breakdown | Indicative allocation may change over time. All holdings are shown strictly for information purposes only and do not constitute investment recommendations of Credit Suisse. Please note that this does not constitute an offer or a solicitation to buy or sell any interest or any investment. |
| Performance start date | Performance calculation and presentation start with the first full month of an invested strategy. This can lead to a difference in launch and performance start dates. |
| PRIIP SRI | The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets. |
| Yield to maturity/Yield to worst | The shown yield to maturity/yield to worst is calculated as of 29.02.2024 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity / yield to worst is an indication only and is subject to change. |

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