

Risk profile (SRRI) ¹⁾

1	2	3	4	5	6	7
---	---	---	---	---	---	---

CSIF (Lux) Bond Government Emerging Markets Local

Class FB USD

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 Government Bond-Emerging Market Index is the accepted industry standard to track performance in local emerging markets. The unique diversification scheme ensures that weights among the index countries are more evenly distributed by reducing the weight of large countries and redistributing the excess to the smaller weighted countries.

Fund facts

Investment manager

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

Investment manager since 05.06.2018

Location Zurich

Management company Credit Suisse Fund Management S.A.

Fund domicile Luxembourg

Fund currency USD

Close of financial year 31. Dec

Total net assets (in millions) 900,26

Inception date 21.08.2018

Ongoing charge ³⁾ 0,40%

Subscription spread (remains within the fund) in % 0,30

Redemption spread (remains within the fund) in % 0,00

Subscription / Redemption Cut-Off 15:00/15:00

Benchmark (BM) JPM GBI-EM Global Diversified Traded

Benchmark (BM) Bloomberg Ticker JGENVUUG

Securities lending Yes

Unit Class **Category FB**

(capital growth)

Unit class currency USD

ISIN number LU1808484957

Bloomberg ticker CSBGFBU LX

Net Asset Value 115,37

Sales registration:

Australia (Wholesale Clients), Austria, France,

Germany, Ireland, Italy, Liechtenstein, Luxembourg,

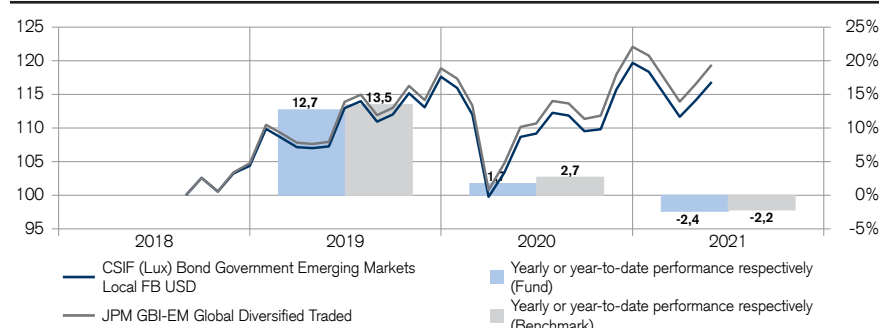
Netherlands, Singapore (Institutional Investors), Spain,

Sweden, Switzerland, United Kingdom

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.

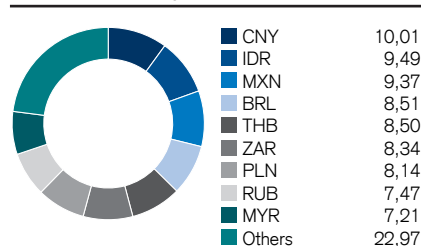
Net performance in USD (rebased to 100) and yearly performance ²⁾



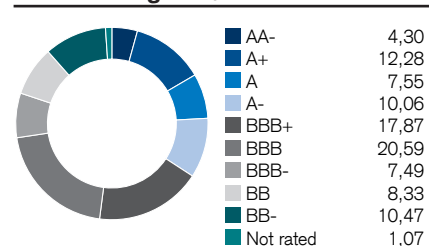
Net performance in USD ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	2,42	1,43	-2,38	7,51	-	-
Benchmark	2,49	1,59	-2,19	8,39	-	-

Currencies in %



Credit Ratings in %



Linear Weighted Average Credit Rating = BBB+

Number of holdings

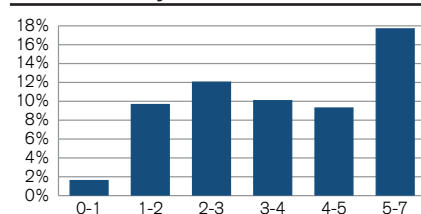
Fund	288
Benchmark	275

Duration and Yield

	Fund	Benchmark
Yield to maturity in %	4,81	4,80
Average remaining term to maturity in years	7,00	7,00
Modified duration in years	5,25	5,27

*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.

Maturities in years



Top 10 holdings in %

Position	Maturity	as % of assets
Brazil Letras Tesouro Nacio.	01.01.24	2,20
South Africa	21.12.26	1,62
Nota do Tesouro Nacional	01.01.23	1,24
Brazil	01.07.23	1,12
Nota do Tesouro Nacional	01.01.25	1,12
South Africa	31.01.30	1,08
Brazil	01.01.27	1,03
South Africa	28.02.48	1,03
Mexican Bonos	31.05.29	0,91
Mexico	03.06.27	0,89
Total		12,23

Fund Statistics

	1 year	3 years
Annualized volatility in %	9,14	-
Tracking Error (Ex post)	0,21	-
Beta	0,99	-

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. 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. 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. Investments in less developed financial markets may expose the Fund to increased operational, legal and political risk.

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

Credit Suisse Asset Management (Switzerland) Ltd
Index Solutions
+41 (0)44 334 41 41/+41 (0)44 332 32 00
index.solutions@credit-suisse.com

Data sources as of May 31, 2021: Credit Suisse, otherwise specified.

The information provided herein constitutes marketing material. It is not investment advice or otherwise based on a consideration of the personal circumstances of the addressee nor is it the result of objective or independent research. The information provided herein is not legally binding and it does not constitute an offer or invitation to enter into any type of financial transaction.

The information provided herein was produced by Credit Suisse Group AG and/or its affiliates (hereafter "CS") with the greatest of care and to the best of its knowledge and belief.

The information and views expressed herein are those of CS at the time of writing and are subject to change at any time without notice. They are derived from sources believed to be reliable.

CS provides no guarantee with regard to the content and completeness of the information and does not accept any liability for losses that might arise from making use of the information. If nothing is indicated to the contrary, all figures are unaudited. The information provided herein is for the exclusive use of the recipient.

Neither this information nor any copy thereof may be sent, taken into or distributed in the United States or to any U. S. person (within the meaning of Regulation S under the US Securities Act of 1933, as amended).

It may not be reproduced, neither in part nor in full, without the written permission of CS.

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 Government Emerging Markets Local FB USD: 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

The fund CSIF (Lux) Bond Government Emerging Markets Local FB USD is registered at the Comisión Nacional del Mercado de Valores for distribution in Spain by registered distributors. The prospectus, the key investor information document or the document replacing it in the home country of the fund, the management regulations or bylaws and the annual and/or semi-annual reports are available free of charge from registered distributors, such as Credit Suisse International, Sucursal en España and/or Credit Suisse AG, Sucursal en España, with registered office at calle Ayala 42, 28001 Madrid, España. Investors should carefully read and analyze the mentioned documents, if necessary with the help of a professional advisor. In Spain, this material is distributed by CS AG, Sucursal en España.

Copyright © 2021 Credit Suisse Group AG and/or its affiliates. All rights reserved.