CSIF (Lux) Bond Government Emerging Markets Local DA USD

Fund information

Fixed income

715'965'791
Fund total net assets in USD

Share class TNA, USD **321'415'510**	Share class NAV, USD **850.69**	Ongoing charges **0.10%**
MTD (net) return **-5.12%** **Bench. -5.00%**	QTD (net) return **-5.06%** **Bench. -5.01%**	YTD (net) return **-5.06%** **Bench. -5.01%**

Fund details

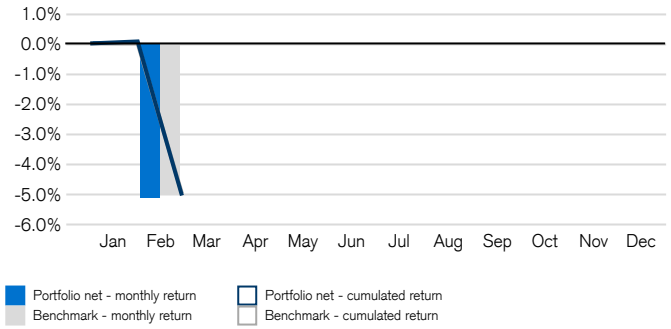
Investment Manager	Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team
Fund launch date	05.06.2018
Share class launch date	23.04.2019
Share class	DA
Share class currency	USD
Distribution policy	Distributing
Fund domicile	Luxembourg
Benchmark	JPM GBI-EM Global Diversified Traded

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.

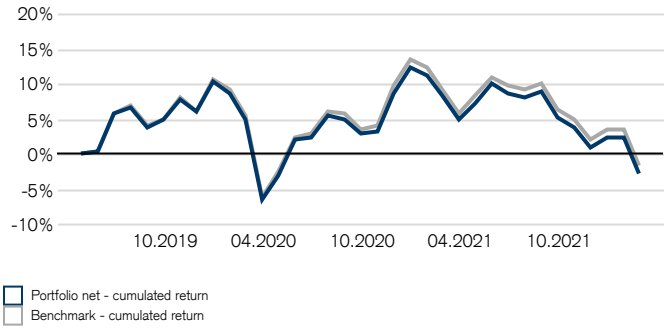
Performance overview* - monthly & cumulated

since 01.01.2022



Performance overview* - cumulated

since 01.05.2019



Performance overview* - monthly & YTD

since 01.01.2022, in %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Portfolio net	0.06	-5.12											-5.06
Benchmark	-0.01	-5.00											-5.01
Relative net	**0.06**	**-0.12**											**-0.06**

Performance overview*

since 01.05.2019, in %

	Rolling Returns			Annualized Returns		
	1 month(s)	3 month(s)	1 year	3 years	5 years	ITD
Portfolio net	-5.12	-3.80	-10.33	n/a	n/a	-1.05
Benchmark	-5.00	-3.53	-9.96	n/a	n/a	-0.60
Relative net	**-0.12**	**-0.28**	**-0.37**	**n/a**	**n/a**	**-0.45**

Performance overview

since 01.05.2019, in %

	Annualized risk, in %			
	1 year	3 years	5 years	ITD
Portfolio net	8.24	n/a	n/a	11.61
Benchmark	8.28	n/a	n/a	11.78
Relative net	**0.36**	**n/a**	**n/a**	**0.34**

Performance overview - yearly*

since 01.05.2019, in %

	2019	2020	2021	2022	ITD
Portfolio net	10.15	2.05	-9.05	-5.06	-2.95
Benchmark	10.45	2.69	-8.75	-5.01	-1.68
Relative net	**-0.29**	**-0.65**	**-0.31**	**-0.06**	**-1.27**

Asset breakdown - by JPM CEMBI country

In % of total economic exposure

	Portfolio	Benchmark
Indonesia	10.42	9.99
China	10.10	9.99
Mexico	9.61	9.96
Thailand	9.36	9.90
Malaysia	8.90	9.62
Others	51.62	50.54

Asset breakdown - by duration bucket

In % of total economic exposure

	Portfolio	Benchmark
<1 year	4.60	3.89
1-3 years	25.69	26.21
3-5 years	24.72	24.34
5-7 years	19.86	19.43
7-10 years	18.64	19.30
>10 years	6.50	6.84
Others	0.00	n/a

Asset breakdown - by rating bucket

In % of total economic exposure

	Portfolio	Benchmark
AA	4.51	4.68
A	18.89	19.11
BBB	50.80	49.82
BB	21.54	22.58
B	2.63	2.79
Cash & FX	0.95	n/a
Others	0.69	1.02

Asset breakdown - by JPM CEMBI sector

In % of total economic exposure

	Portfolio	Benchmark
Sovereign	99.05	100.00
Cash and Cash Equivalents	0.94	n/a
Others	0.01	n/a

Potential Risks

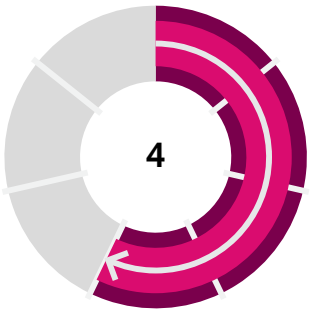
The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

- 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.
- 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 profile

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

In % of total economic exposure

Instrument Name	ISIN	Coupon p.a.	Maturity date	Weight
BRAZIL LETRAS DO TESOURO NACIONAL	BRSTNCLTN7S1		01.01.2024	2.10%
SOUTH AFRICA (REPUBLIC OF)	ZAG000016320	10.50%	21.12.2026	1.59%
BRAZIL FEDERATIVE REPUBLIC OF (GOV	BRSTNCLTN7Q5		01.07.2023	1.55%
MEXICO (UNITED MEXICAN STATES) (GO	MX0MGO0000Y4	5.75%	05.03.2026	1.20%
SOUTH AFRICA (REPUBLIC OF)	ZAG000106998	8.00%	31.01.2030	1.14%
BRAZIL FEDERATIVE REPUBLIC OF (GOV	BRSTNCNTF147	10.00%	01.01.2023	1.14%
SOUTH AFRICA (REPUBLIC OF)	ZAG000096173	8.75%	28.02.2048	1.08%
BRAZIL FEDERATIVE REPUBLIC OF (GO	BRSTNCNTF1P8	10.00%	01.01.2027	0.98%
MEXICO (UNITED MEXICAN STATES)	MX0MGO000151	8.00%	05.09.2024	0.97%
BRAZIL FEDERATIVE REPUBLIC OF	BRSTNCNTF170	10.00%	01.01.2025	0.95%

Top 10 issuers

In % of total economic exposure

	in %
CHINA PEOPLES REPUBLIC OF (GOVERNMENT)	10.19
INDONESIA (REPUBLIC OF)	9.82
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	9.70
THAILAND KINGDOM OF (GOVERNMENT)	9.44
MALAYSIA (GOVERNMENT)	8.98
SOUTH AFRICA (REPUBLIC OF)	8.61
BRAZIL FEDERATIVE REPUBLIC OF (GOVERNMENT)	6.39
POLAND (REPUBLIC OF)	6.28
CZECH REPUBLIC	4.55
RUSSIAN FEDERATION	4.12

Key risk figures

	Portfolio	Benchmark
Number of securities	316	310
Percentage of top 10 weights	12.70%	13.28%
Modified duration	5.09	5.12
Yield to worst	6.72%	6.54%
Average rating	BBB+	BBB

Key identifiers

ISIN	LU1928509592
Valor no.	45599371
Bloomberg ticker	CSBGEDA LX
Benchmark	JPM GBI-EM Global Diversified Traded
Benchmark Bloomberg ticker	JGENVUUG
Other share classes	LU1808484791, LU1808484445, LU2054449801, LU1884803575, LU1831055824, LU1808484528, LU1928509592, LU1808484957

Key facts

Fund management company	Credit Suisse Fund Management S.A.
UCITS	Yes
Accounting year end	31. December
Securities lending	Yes
Subscription notice period	daily
Subscription Settlement Period	T + 3
Redemption notice period	daily
Redemption Settlement Period	T + 3
Subscription spread (remains within the fund)	0.30%
Redemption spread (remains within the fund)	0.05%
Distribution frequency	Annually
Last distribution	15.02.2022
Distribution value	87.96
Distribution currency	USD
Closing Time	15:00 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)
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

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.

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