

Risk profile (SRRI) ¹⁾						
1	2	3	4	5	6	7

CSIF (Lux) Bond Green Bond Global Blue

Class FBH 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 MSCI Global Green Bond Index offers investors an objective and robust measure of the global market for fixed income securities issued to fund projects with direct environmental benefits.

Merger as per 16.04.2019. (Old Fund name: Credit Suisse (Lux) Green Bond Fund)

Fund facts

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

Investment manager since
15.04.2019, 15.04.2019

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)
154,09

Inception date
15.04.2019

Ongoing charge ³⁾
0,34%

Subscription spread (remains within the fund) in %
0,25

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

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

Benchmark (BM)
Bloomberg Barclays MSCI Global Green Bond (TR)

(EUR-H) (06/17)

Benchmark (BM) Bloomberg Ticker
GBGLTREH

Securities lending
No

Unit Class
Category FBH

(capital growth)

Unit class currency
EUR

ISIN number
LU1914373144

Bloomberg ticker
CSBGBGF LX

Net Asset Value
105,54

Sales registration:

Australia (Wholesale Clients), Austria, France,

Germany, Ireland, Italy, Liechtenstein, Luxembourg,

Netherlands, Singapore (Institutional Investors), Spain,

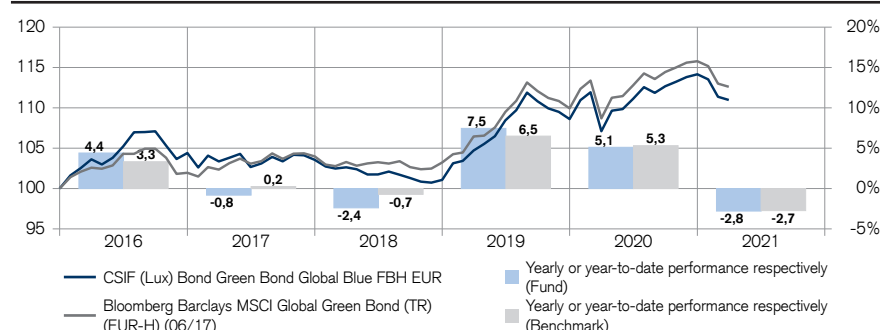
Sweden, Switzerland, United Kingdom

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.

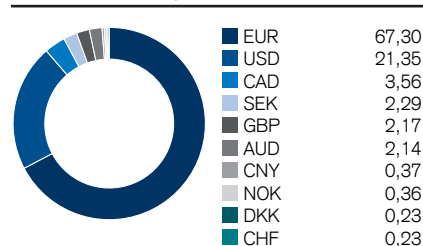
Net performance in EUR (rebased to 100) and yearly performance ²⁾



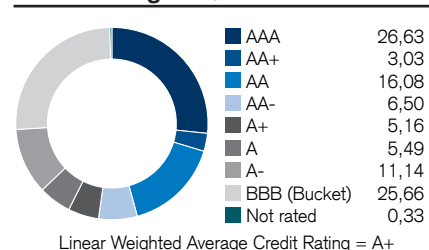
Net performance in EUR ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0,36	-2,79	-2,79	3,61	8,13	7,10
Benchmark	-0,35	-2,74	-2,74	3,60	9,03	9,77

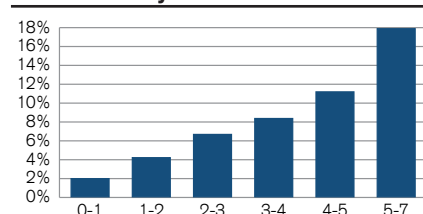
Currencies in %



Credit Ratings in %



Maturities in years



Top 10 holdings in %

Position	Maturity	as % of assets
France GOVT	25.06.39	7,08
Netherlands	15.01.40	2,24
Belgium	22.04.33	2,18
Ireland	18.03.31	1,35
Germany	15.08.30	1,31
KFW	15.09.28	1,19
Bundesobligationen	10.10.25	1,00
KFW	05.05.27	0,77
France	25.06.44	0,71
Societe du Grand Paris	25.11.30	0,60
Total		18,43

Duration and Yield

	Fund	Benchmark
Yield to maturity in %	0,62	0,61
Average remaining term to maturity in years	10,00	10,00
Modified duration in years	8,04	8,01

*The shown yield to maturity is calculated as of 31.03.2021 before hedging 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.

Number of holdings

Fund	596
Benchmark	661

Fund Statistics

	3 years	5 years
Annualised volatility in %	4,43	4,06
Tracking Error (Ex post)	1,17	1,53
Beta	0,99	1,01

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, 2019, the ongoing charges figure is based on estimated expenses. From December 2020, the ongoing charges figure is based on last year's expenses for the year ending December 2020. 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.

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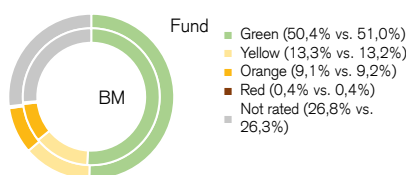
ESG Rating vs Benchmark ⁵⁾

	ESG	E	S	G
Fund	AA	A	A	A
BM	AA	A	A	A

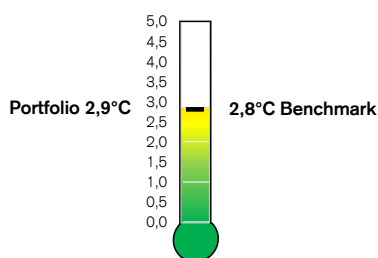
ESG Breakdown ⁹⁾

	Score
Overall Score	7,3
Environment	6,3
Climate Change	6,6
Env. Opportunities	6,2
Natural Capital	7,8
Pollution & Waste	6,4
Social	6,0
Human Capital	5,8
Product Liability	4,4
Social Opportunities	5,6
Stakeholder Opposition	7,3
Governance	6,0
Corporate Behavior	0,0
Corporate Governance	0,0

ESG Controversies Flag ⁷⁾



ESG Climate Score ¹⁰⁾



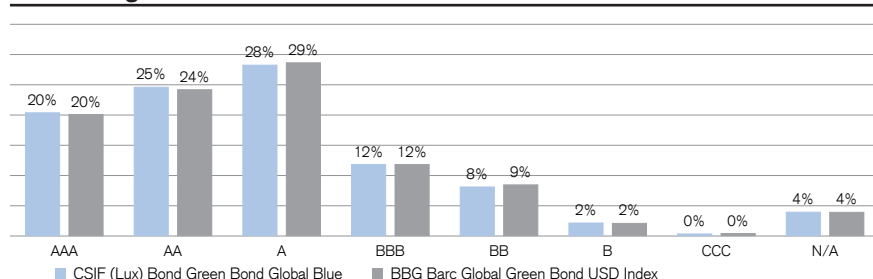
Portfolio Summary

This fund has sustainable investments as a primary investment objective (within the meaning of Art. 9 of Regulation (EU) 2019/2088). It applies the CSAM Sustainable Investing Policy (www.credit-suisse.com/esg) by replicating an ESG benchmark index with a dedicated sustainable investment objective.

Applied ESG Characteristics ⁶⁾

<input type="checkbox"/> ESG Benchmark	<input checked="" type="checkbox"/> ESG Integration	<input checked="" type="checkbox"/> Engagement
<input checked="" type="checkbox"/> Exclusion Criteria	<input type="checkbox"/> Proxy Voting	

ESG Rating in Percent vs Benchmark ⁸⁾

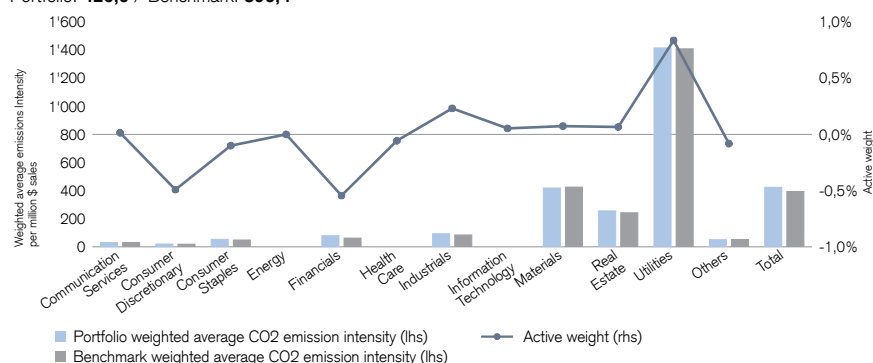


Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
France	7,1%	A				
Netherlands	2,2%	A				
Belgium	2,2%	A				
Ireland	1,3%	A				
Germany	1,3%	AA				
KfW Bankengruppe	1,2%	AAA				
Government of Germany	1,0%	AA				
KfW Bankengruppe	0,8%	AAA				
France	0,7%	A				
Societe du Grand Paris	0,6%	BB				

Carbon Emission Intensity ¹¹⁾

Tons CO2-equivalent emissions per \$m revenues
Portfolio: **426,0** / Benchmark: **396,4**



Legend

- 5) ESG Rating which is provided by MSCI ESG, is measured on a scale from AAA (highest rating) to CCC (lowest rating). The rating is based on the underlying company's exposure to industry specific sustainability risks and their ability to mitigate those risks relative to their peers. The overall portfolio rating is calculated on an industry relative basis while the underlying individual E,S and G ratings are absolute. Hence, the overall rating cannot be seen as an average of the individual E, S and G ratings.
- 6) For further information on the methodology applied to assess the ESG characteristics of the investments, please refer to www.msci.com/our-solutions/esg-investing/
- 7) ESG Controversies Flag is designed to provide timely and consistent assessments of ESG controversies involving publicly traded companies and fixed income issuers. A controversy case is typically a one-off event such as an environmental oil spill, an accident, or allegations such as safety issues in a production facility. The colour indicator, which spans from red to green, indicates the most severe involvement (red) to the least involved (green) in any controversies. The grey colour indicates where data is unavailable.
- 8) ESG Ratings represents the ESG Rating breakdown in percentage in an absolute view or relative to a benchmark.
- 9) The Overall ESG Quality Score does not correspond directly to the presented underlying Environment, Social and Governance Pillar scores. The Pillar scores are derived on an absolute basis, while the Overall ESG Quality Score is adjusted to reflect the industry-specific level of sustainability risk exposure. Since Pillar scores are absolute, and Overall scores are relative, the first cannot be averaged to derive the latter. ESG Themes represent a break-down of individual E, S and G scores. All scores and its' components are rated on a scale of 0-10 (provided by MSCI), where 0 is very poor and 10 is very good.
- 10) The Portfolio Climate Score shows the warming trajectory of this portfolio compared to that of the benchmark (when available), and relates it to important target temperatures with the central objective of holding the global average temperature increase to "well below 2°C above preindustrial levels and pursuing efforts to limit the temperature increase to 1.5°C above pre-industrial levels". This portfolio's warming trajectory takes into account the weighted warming trajectory of all portfolio positions. Current and future carbon intensity (Scope 1 & 2) play a central role in this calculation, as well current revenues and forecasted green revenues.
- 11) Carbon Intensities compares the weighted average emissions intensity per million \$ sales (broken down by GICS sector) between the portfolio and the benchmark. It also displays active GICS sector weights.

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.
- 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.

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 March 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.

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Important information for investors in Spain

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