

Risk profile (SRRI) ¹⁾

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



CSIF (Lux) Equity China Total Market ESG Blue

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 MSCI China All Shares Index captures large and mid-cap representation across China Ashares, Bshares, Hshares, Redchips, Pchips and foreign listings (e.g. ADRs).

Repositioning as of 28.05.2021. Previous name CSIF (Lux) Equity China Total Market Blue

Fund facts

Investment manager

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

Investment manager since

19.08.2019, 19.08.2019

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)

62,25

Inception date

19.08.2019

Ongoing charge ³⁾

0,43%

Subscription spread (remains

0,34

within the fund) in %

Redemption spread (remains

0,38

within the fund) in %

Subscription / Redemption Cut-Off

15:00/15:00

Benchmark (BM)

MSCI China All Shares ESG Universal (NR) (06/21)

Benchmark (BM) Bloomberg Ticker

NU726905

Securities lending

No

Unit Class

Category FB
(capital growth)

Unit class currency

USD

ISIN number

LU1815001828

Bloomberg ticker

CSCTMFB LX

Net Asset Value

155,51

Redemptions

Daily

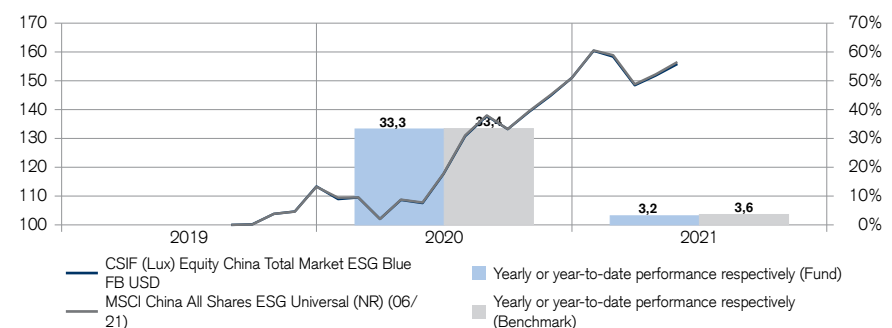
Sales registration:

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	2,63	-1,61	3,15	44,85	-	-
Benchmark	2,80	-1,49	3,61	45,22	-	-

Sectors in %

	Fund	Benchmark
Consumer Discretionary	23,61	23,54
Financials	21,29	21,28
Health Care	9,88	9,89
Communication Services	9,68	9,57
Information Technology	8,57	8,69
Industrials	8,15	8,18
Consumer Staples	8,13	8,16
Real Estate	3,99	3,99
Liquid Assets	0,83	-
Others	5,87	6,70

Currencies in %

	Fund	Benchmark
HKD	45,56	44,98
CNY	41,50	41,88
Others	12,94	13,14

Countries in %

	Fund	Benchmark
China	99,94	99,96
Cash/Cash Equivalents	0,83	0,04
Derivatives Liquidity Effect	-0,77	-

Number of holdings

Fund	714
Benchmark	728

Fund Statistics

	1 year	3 years
Annualized volatility in %	16,98	-
Tracking Error (Ex post)	0,47	-
Beta	1,00	-

Top 10 holdings in %

Tencent Holdings Ltd	4,99
Alibaba Group Holding Ltd	4,97
Meituan Dianping	3,62
China Construction Bank	2,61
Ping An Insurance	2,28
Baidu Inc.	1,75
Kweichow Moutai Co. Ltd.	1,74
jd.com	1,69
Contemporary Amperex Technology	1,57
China Merchants Bank	1,49
Total	26,70

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 May 28, 2021, the ongoing charges figure is based on estimated expenses. From May 2022, the ongoing charges figure is based on last year's expenses for the year ending May 2022. 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.

CSIF (Lux) Equity China Total Market ESG Blue

Class FB USD

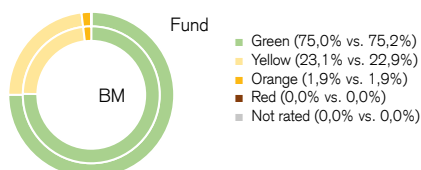
ESG Rating vs Benchmark ⁵⁾

	ESG	E	S	G
Fund	BB	BBB	BBB	BB
BM	BB	BBB	BBB	BB

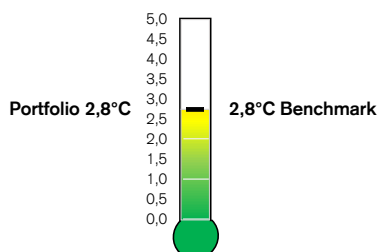
ESG Breakdown ⁸⁾

	Score
Overall Score	3,9
Environment	4,5
Climate Change	4,9
Env. Opportunities	5,4
Natural Capital	3,2
Pollution & Waste	4,0
Social	4,5
Human Capital	4,1
Product Liability	4,9
Social Opportunities	4,6
Stakeholder Opposition	4,1
Governance	3,5
Corporate Behavior	0,0
Corporate Governance	0,0

ESG Controversies Flag ⁹⁾



ESG Climate Score ¹¹⁾



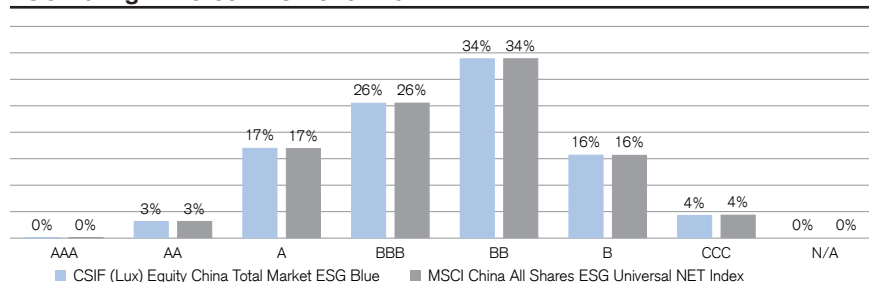
Portfolio Summary ⁶⁾

This fund does not invest in companies which are involved in the development or production of nuclear, biological, and chemical warfare agents, anti-personnel mines and cluster bombs according to the exclusion list from the Swiss Association for Responsible Investments (SVVK - ASIR).

Applied ESG Characteristics ⁷⁾

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

ESG Rating in Percent vs Benchmark ¹⁰⁾



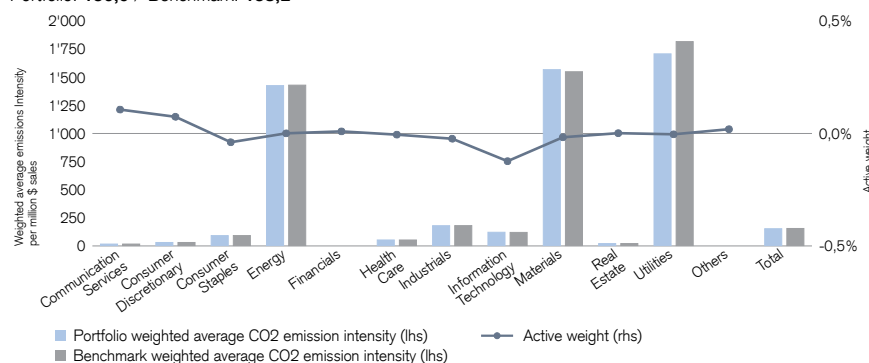
Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
Tencent Holdings Ltd.	5,0%	BBB				
Alibaba Group Holding Ltd.	5,0%	BB				
MEITUAN	3,6%	A				
China Construction Bank Corporation	2,6%	A				
Ping An Insurance (Group) Company of China, Ltd.	2,3%	A				
BAIDU INC	1,7%	BB				
KWEICHOW MOUTAI	1,7%	B				
JD.COM INC	1,7%	BB				
CONTEMPORARY AMPER	1,6%	A				
CHINA MERCHANTS BK	1,5%	BBB				

Carbon Emission Intensity ¹²⁾

Tons CO₂-equivalent emissions per \$m revenues

Portfolio: **156,0** / Benchmark: **158,2**



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 more information on the applied norms-based exclusions please refer to: www.svkk-asir.ch © In the absence of suitable and/or liquid equity index futures on ESG indices, the Sub-Fund / Fund may use equity index futures, which refer to traditional indices (non-ESG) in order to reduce various risks, for efficient portfolio management and as a way to gain or reduce market exposure.

7) 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/

8) 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.

9) 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.

10) ESG Ratings represents the ESG Rating breakdown in percentage in an absolute view or relative to a benchmark.

11) 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.

12) 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 market exposure.

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.

- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. Part of the Fund's investments may be prone to limited liquidity. The Fund will endeavor to mitigate this risk by various measures.
- 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.

Equities are subject to market forces and hence fluctuations in value, which are not entirely predictable. Emerging market investments usually result in higher risks such as political, economic, credit, exchange rate, market liquidity, legal, settlement, market, shareholder and creditor risks. Emerging markets are located in countries that possess one or more of the following characteristics: a certain degree of political instability, relatively unpredictable financial markets and economic growth patterns, a financial market that is still at the development stage or a weak economy.

Investments in foreign currencies involve the additional risk that the foreign currency might lose value against the investor's reference currency.

CSIF (Lux) Equity China Total Market ESG Blue 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) Equity China Total Market ESG Blue 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.