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.
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CREDIT SUISSE

Asset Management
October 31, 2023

CSIF (Lux) Bond Government Emerging Markets Local DB EUR

Fund information

Fixed income

477'206'841
Fund total net assets in USD

Share class TNA, EUR	Share class NAV, EUR	Ongoing charges[1]
7'579'948	**983.90**	**0.10%**
MTD (net) return **-0.37%** **Bench. -0.39%**	QTD (net) return **-0.37%** **Bench. -0.39%**	YTD (net) return **4.65%** **Bench. 4.44%**

Fund details

Investment Manager	Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team
Fund launch date	05.06.2018
Share class launch date	11.05.2021
Share class	DB
Share class currency	EUR
Distribution policy	Accumulating
Fund domicile	Luxembourg
Benchmark	JPM GBI-EM Global Diversified Tax Adjusted in EUR

Investment Policy

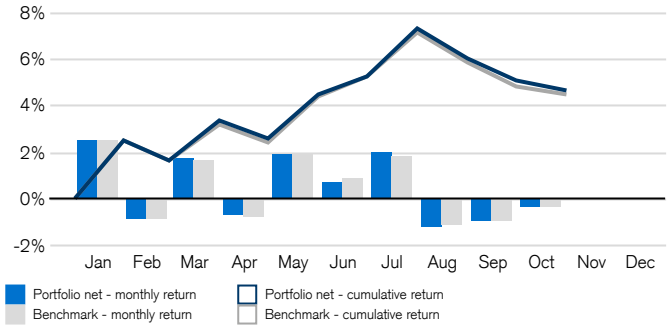
The fund is managed with an indexed method and is distinguished by broad diversification, low tracking errors, and low-cost management. The investment objective is to replicate the reference index as closely as possible and to minimize performance deviations from the benchmark.The JPM GBI-EM Global Diversified 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.

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.

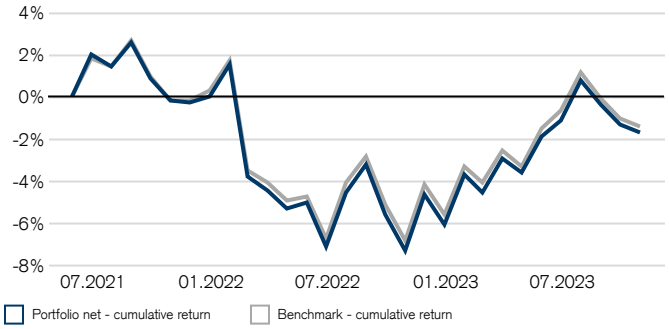
Performance overview - monthly & cumulative

since 01.01.2023



Performance overview - cumulative

since 01.06.2021



Performance overview - monthly & YTD

since 01.01.2023, in %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
Portfolio net	2.48	-0.86	1.72	-0.75	1.86	0.69	2.00	-1.20	-0.93	-0.37			4.65
Benchmark	2.46	-0.86	1.61	-0.77	1.89	0.88	1.77	-1.18	-0.97	-0.39			4.44
Relative net	**0.02**	**0.00**	**0.11**	**0.02**	**-0.03**	**-0.18**	**0.23**	**-0.02**	**0.04**	**0.02**			**0.22**

[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.

Please find the definition of all the acronyms/terms used in this document in the Glossary. Additional important information can be found at the end of the document.

Performance overview

since 01.06.2021, in %

	Rolling Returns		Annualized Returns			
	1 months	3 months	1 year	3 years	5 years	ITD
Portfolio net	-0.37	-2.48	6.04	n/a	n/a	-0.71
Benchmark	-0.39	-2.52	5.83	n/a	n/a	-0.59
Relative net	**0.02**	**0.04**	**0.21**	**n/a**	**n/a**	**-0.12**

Risk overview - ex post

since 01.06.2021, in %

	Annualized risk, in %			
	1 year	3 years	5 years	ITD
Portfolio volatility	5.49	n/a	n/a	6.39
Benchmark volatility	5.43	n/a	n/a	6.28
Tracking error	**0.33**	**n/a**	**n/a**	**0.34**

Performance overview - yearly

since 01.06.2021, in %

	2021	2022	2023	ITD
Portfolio net	0.04	-6.12	4.65	-1.71
Benchmark	0.30	-5.90	4.44	-1.42
Relative net	**-0.27**	**-0.22**	**0.22**	**-0.29**

Asset breakdown by JPM CEMBI country

In % of total economic exposure

	Portfolio	Benchmark
Malaysia	10.02	10.02
China	10.00	10.02
Mexico	10.00	10.01
Thailand	10.00	10.00
Brazil	9.87	9.85
Others	50.11	50.10

Asset breakdown by duration

In % of total economic exposure

	Portfolio	Benchmark
<1 year	6.60	6.17
1-3 years	29.12	29.22
3-5 years	19.03	20.13
5-7 years	24.39	23.66
7-10 years	14.57	14.65
>10 years	6.29	6.17

Asset breakdown by rating bucket

In % of total economic exposure

	Portfolio	Benchmark
AA	6.14	6.14
A	19.35	19.36
BBB	48.27	48.65
BB	23.27	23.20
B	0.70	0.70
CCC	0.86	1.07
Cash and Cash Equivalents	0.43	-
Others	0.99	0.88

Asset breakdown by JPM CEMBI sector

In % of total economic exposure

	Portfolio	Benchmark
Sovereign	98.58	99.12
Quasi-Sovereign	0.99	0.88
Cash and Cash Equivalents	0.43	-

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.

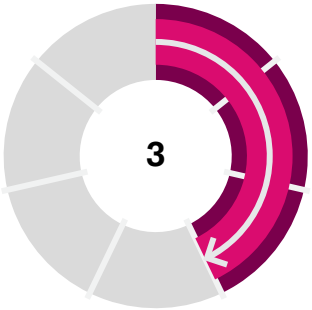
- Credit risk: Issuers of assets held by the Fund may not pay income or repay capital when due. Part of the Fund's investments may have considerable credit risk.
- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. The Fund's investments may be prone to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

Investors may lose part or all of their invested amount.
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



[2] 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.

Top 10 positions

In % of total economic exposure

Instrument Name[3]	ISIN	Coupon p.a.	Maturity date	Weight
BRAZIL FEDERATIVE REPUBLIC OF (GOV	BRSTNCLTN848		01.07.2026	1.72%
BRAZIL FEDERATIVE REPUBLIC OF (GOV	BRSTNCLTN7U7		01.01.2026	1.48%
SOUTH AFRICA (REPUBLIC OF)	ZAG000016320	10.50%	21.12.2026	1.46%
BRAZIL FEDERATIVE REPUBLIC OF (GO	BRSTNCNTF1P8	10.00%	01.01.2027	1.29%
MEXICO (UNITED MEXICAN STATES) (GO	MX0MGO0000Y4	5.75%	05.03.2026	1.21%
BRAZIL FEDERATIVE REPUBLIC OF (GOV	BRSTNCNTF1Q6	10.00%	01.01.2029	1.17%
SOUTH AFRICA (REPUBLIC OF)	ZAG000106998	8.00%	31.01.2030	1.17%
BRAZIL FEDERATIVE REPUBLIC OF	BRSTNCNTF170	10.00%	01.01.2025	1.15%
MEXICO (UNITED MEXICAN STATES) (GO	MX0MGO0000P2	7.75%	29.05.2031	1.08%
BRAZIL FEDERATIVE REPUBLIC OF (GOV	BRSTNCLTN7Z6		01.07.2025	1.01%

Top 10 issuers

In % of total economic exposure

Issuer name[3]	Weight
MALAYSIA (GOVERNMENT)	10.02%
CHINA PEOPLES REPUBLIC OF (GOVERNMENT)	10.00%
MEXICO (UNITED MEXICAN STATES) (GOVERNMENT)	10.00%
THAILAND KINGDOM OF (GOVERNMENT)	10.00%
BRAZIL FEDERATIVE REPUBLIC OF (GOVERNMENT)	9.17%
INDONESIA (REPUBLIC OF)	8.85%
SOUTH AFRICA (REPUBLIC OF)	8.49%
POLAND (REPUBLIC OF)	6.90%
CZECH REPUBLIC	6.14%
COLOMBIA (REPUBLIC OF)	3.95%

Key risk figures

	Portfolio	Benchmark
Percentage of top 10 positions	12.75%	12.35%
Modified duration	4.90	4.89
Yield to maturity	7.18%	7.26%
Yield to worst	7.18%	7.26%

	Portfolio	Benchmark
Number of securities	360	350
Linear weighted average credit rating	BBB	BBB

Key identifiers

Instrument Name	CSIF (Lux) Bond Government Emerging Markets Local DB EUR
ISIN	LU1808484528
Valor no.	41361864
Bloomberg ticker	CSGEDBE LX
Benchmark	JPM GBI-EM Global Diversified Tax Adjusted in EUR
Benchmark Bloomberg ticker	JGENKUAB
Other share classes	LU1808484791, LU1808484445, LU2054449801, LU1884803575, LU1831055824, LU1808484528, LU1928509592, LU1808484957

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 + 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%
Cut-off time	15:00 CET

[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.

Glossary

Accumulating	Indicates a regular reinvestment of the dividends received in the portfolio itself
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

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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 31.10.2023 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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