

Risk profile (SRRI) <sup>1)</sup>

1	2	3	4	5	6	7
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## CSIF (Lux) Equity UK ESG Blue

Class FB GBP

### Investment policy

The fund is managed with an indexed approach 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. MSCI UK ESG Leaders Index consists of large and mid cap companies in the UK markets that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers and captures large and mid-cap companies in UK.

### Fund facts

#### Investment manager

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

#### Investment manager since

13.07.2020, 13.07.2020

Location	Zurich
Management company	Credit Suisse Fund Management S.A.
Fund domicile	Luxembourg
Fund currency	GBP
Close of financial year	31. Dec
Total net assets (in millions)	75,24
Inception date	28.01.2021
Ongoing charge <sup>3)</sup>	0,20%
Subscription spread (remains within the fund) in %	0,53
Redemption spread (remains within the fund) in %	0,03
Subscription / Redemption Cut-Off	14:00/14:00
Benchmark (BM)	MSCI UK ESG Leaders (NR)
Benchmark (BM) Bloomberg Ticker	M1GBES
Securities lending	No
Unit Class	Category FB (capital growth)
Unit class currency	GBP
ISIN number	LU2189789915
Bloomberg ticker	CSUKEQF LX
Net Asset Value	105,86
Redemptions	Daily

#### Sales registration:

Australia (Wholesale Clients), Austria, France, Germany, Ireland, Italy, Liechtenstein, Luxembourg, Netherlands, Singapore (Institutional Investors), Spain, Sweden, Switzerland, United Kingdom

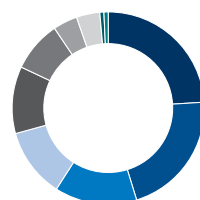
### Exclusion of controversial weapons producers <sup>4)</sup>

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 GBP (rebased to 100) <sup>2)</sup>

According to MiFID standards (Markets in Financial Instruments Directive) no performance figures shall be made available to investors if the product was launched less than twelve months ago.

### Sectors in %



	Fund	Benchmark
Consumer Staples	24,03	24,09
Health Care	21,20	21,30
Industrials	13,84	13,90
Consumer Discretionary	11,66	11,78
Financials	11,28	10,32
Communication Services	8,56	8,63
Utilities	4,09	4,10
Materials	3,94	3,81
Liquid Assets	0,69	-
Others	0,72	2,08

### Countries in %

	Fund	Benchmark
United Kingdom	100,72	100,00
Cash/Cash Equivalents	0,69	-
Ireland	0,05	-
Spain	0,01	-
Netherlands	0,01	-
Russia	0,01	-
Derivatives Liquidity Effect	-1,49	-
Others	0,02	0,00

### Number of holdings

Fund	46
Benchmark	43

### Top 10 holdings in %

Unilever	13,59
AstraZeneca	12,92
GlaxoSmithKline Plc	8,27
Reckitt Benckiser	5,55
Relx PLC	4,33
Lloyds Banking Group	4,31
Vodafone	4,20
National Grid	4,07
Compass	3,50
Ashtead Group	2,82
<b>Total</b>	<b>63,56</b>

<sup>1)</sup> 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.

<sup>2)</sup> 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.

<sup>3)</sup> 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 January 28, 2021, the ongoing charges figure is based on estimated expenses. From January 2022, the ongoing charges figure is based on last year's expenses for the year ending January 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.

<sup>4)</sup> 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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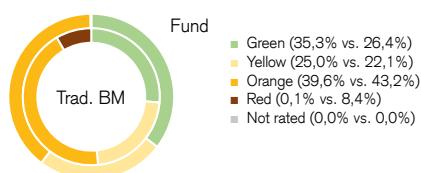
## ESG Rating vs Traditional Benchmark <sup>5)</sup>

	ESG	E	S	G
Fund	AAA	A	BBB	A
Trad. BM	AAA	A	BBB	A

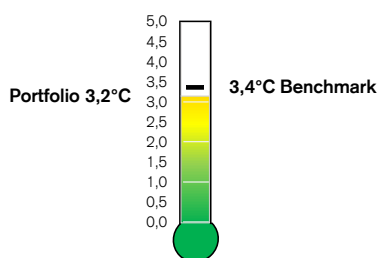
## ESG Breakdown <sup>8)</sup>

	Score
<b>Overall Score</b>	<b>10,1</b>
<b>Environment</b>	<b>6,7</b>
Climate Change	8,9
Env. Opportunities	5,2
Natural Capital	6,9
Pollution & Waste	5,6
<b>Social</b>	<b>5,2</b>
Human Capital	5,4
Product Liability	4,9
Social Opportunities	5,8
Stakeholder Opposition	5,0
<b>Governance</b>	<b>6,3</b>
Corporate Behavior	0,0
Corporate Governance	0,0

## ESG Controversies Flag <sup>9)</sup>



## ESG Climate Score <sup>11)</sup>



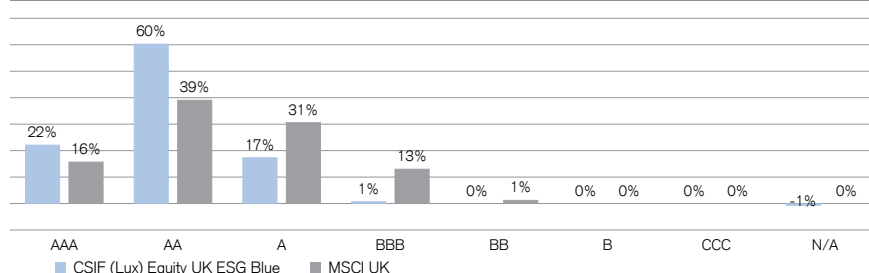
## Portfolio Summary <sup>6)</sup>

This fund promotes environmental, social and governance (ESG) characteristics (within the meaning of Art. 8 of Regulation (EU) 2019/2088). It applies the CSAM Sustainable Investing Policy ([www.credit-suisse.com/esg](http://www.credit-suisse.com/esg)) by replicating an ESG benchmark index to attain the desired ESG characteristics.

## Applied ESG Characteristics <sup>7)</sup>

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

## ESG Rating in Percent vs Traditional Benchmark <sup>10)</sup>

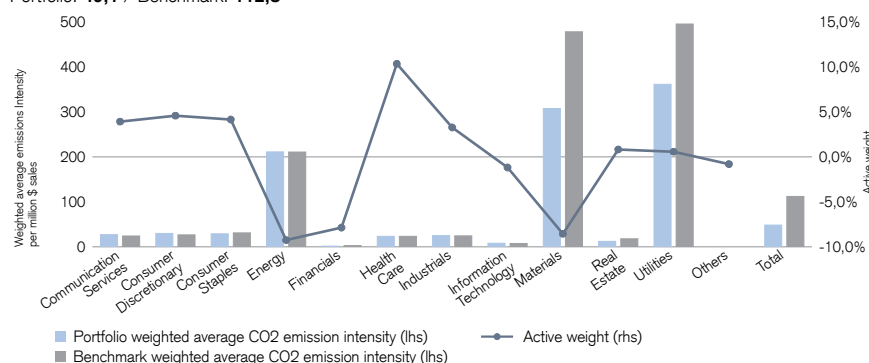


## Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
Unilever PLC	13,6%	A				
AstraZeneca PLC	12,9%	AA				
GlaxoSmithKline plc	8,3%	AA				
Reckitt Benck GRP	5,5%	AA				
RELX PLC	4,3%	AAA				
Lloyds Banking Group	4,3%	AA				
Vodafone	4,2%	AA				
National Grid	4,1%	AAA				
COMPASS GROUP	3,5%	A				
ASHTREAD GROUP	2,8%	AA				

## Carbon Emission Intensity <sup>12)</sup>

Tons CO<sub>2</sub>-equivalent emissions per \$m revenues  
Portfolio: **49,1** / Benchmark: **112,8**



## 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. **Please note that the benchmark used in this ESG analysis is the traditional (non-ESG) index.**

6) For more information on the applied norms-based exclusions please refer to: [www.svk-asir.ch](http://www.svk-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/](http://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 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.

- 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.
- 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 May 31, 2021: Credit Suisse, otherwise specified.

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Equities are subject to market forces and hence fluctuations in value, which are not entirely predictable.

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

CSIF (Lux) Equity UK ESG Blue FB GBP: 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 UK ESG Blue FB GBP 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 Ayalá 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.

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