

CSIF (Lux) Equity Canada ESG Blue QB CAD

Fund information

Equity

428'776'019

Fund total net assets in CAD

Share class TNA, CAD 236'008'453	Share class NAV, CAD 924.14	Ongoing charges 0.18%

Fund details

Investment Manager	Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team
Fund launch date	04.12.2019
Share class launch date	25.11.2021
Share class	QB
Share class currency	CAD
Distribution policy	accumulating
Fund domicile	Luxembourg
Benchmark	MSCI Canada ESG Leaders (NR)

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 SCI Canada ESG Leaders Index is a capitalization weighted index that provides exposure to companies with high Environmental, Social and Governance (ESG) performance relative to their sector peers. MSCI Canada ESG Leaders Index consists of large and mid cap companies in the Canadian market.

Performance overview

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.

Asset breakdown - by instrument currency

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
CAD	99.98	100.00	
USD	0.02	n/a	
EUR	0.00	n/a	

Asset breakdown - by GICS sector

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
Financials	39.29	39.21	
Industrials	13.23	13.27	
Materials	12.24	12.27	
Energy	11.61	11.58	
Information Technology	7.32	7.30	
Consumer Staples	5.45	5.48	
Utilities	3.63	3.66	
Consumer Discretionary	3.44	3.45	
Communication	2.75	2.75	
Others	1.06	1.03	

Asset breakdown - by MSCI country

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
Canada	99.89	99.97	
United States	0.01	n/a	
Others	0.10	0.03	

Asset breakdown - by market capitalization

In % of total economic exposure

	Portfolio	Benchmark	Portfolio Benchmark
<5B	0.74	0.78	
5B-10B	4.80	4.91	
10B-20B	6.61	6.64	
20B-30B	9.68	9.66	
30B-50B	17.86	17.87	
50B-100B	21.40	21.33	
>100B	38.86	38.79	
Others	0.05	0.03	

Potential Risks

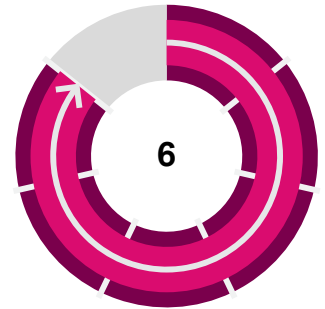
The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

- **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.
- **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 status*

SRRI metric



ESG Portfolio Summary

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) by replicating an ESG benchmark index to attain the desired ESG characteristics.

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.

ESG Characteristics

	ESG Benchmark	ESG Integration	Engagement	Exclusion Criteria	Proxy Voting
Applied criteria	☑	☑	☑	☑	☑

Top 10 positions - ESG Characteristics

Instrument Name	Weight	GICS sector	ESG rating	Controversy flag
BANK OF NOVA SCOTIA	8.13%	Banks	AAA	Green
CANADIAN NATIONAL RAILWAY	8.11%	Industrial Goods & Services	A	Green
ENBRIDGE INC	8.08%	Oil & Gas	A	Orange
SHOPIFY SUBORDINATE VOTING INC CLA	7.29%	Technology	AA	Green
BROOKFIELD ASSET MANAGEMENT INC CL	7.12%	Financial Services	AA	Green
BANK OF MONTREAL	6.83%	Banks	AA	Yellow
CANADIAN IMPERIAL BANK OF COMMERCE	5.25%	Banks	AA	Green
NUTRIEN LTD	4.53%	Chemicals	AA	Green
MANULIFE FINANCIAL CORP	3.64%	Insurance	AA	Yellow
ALIMENTATION COUCHE TARD MULTI VOT	3.08%	Retail	A	Green

ESG overview

ESG Portfolio against traditional benchmark

	Portfolio	Benchmark
Overall ESG quality rating	AAA	AAA
Overall ESG quality score	10.00	10.00
ESG score environment	5.84	5.32
ESG score social	5.17	4.88
ESG score governance	6.23	6.08
Coverage for MSCI Rating/Scoring	99.05%	99.10%
Weighted Average MSCI Carbon Intensity (Tons of CO2e/\$M sales)	178.86	326.61

Asset breakdown - by ESG rating

In % of total economic exposure (ESG Portfolio against traditional benchmark)

	Portfolio	Benchmark	Relative	Portfolio Benchmark
AAA	9.66	5.20	4.46	
AA	58.72	50.22	8.50	
A	30.90	26.22	4.67	
BBB	0.59	12.13	-11.54	
BB	0.03	4.15	-4.12	
B	0.00	0.57	-0.57	
CCC	n/a	0.60	-0.60	
Others	0.10	0.90	-0.80	

Asset breakdown - by ESG rating momentum

In % of total economic exposure (ESG Portfolio against traditional benchmark)

	Portfolio	Benchmark	Relative		Portfolio Benchmark
Strong upward	0.24	0.44	-0.20		
Upward	47.48	52.31	-4.83		
Stable	49.17	43.49	5.68		
Downward	3.01	1.87	1.14		
Strong downward	0.00	0.34	-0.34		
Others	0.10	1.56	-1.46		

Asset breakdown - by ESG controversy flag

In % of total economic exposure (ESG Portfolio against traditional benchmark)

	Portfolio	Benchmark	Relative		Portfolio Benchmark
Green	74.82	52.62	22.21		
Yellow	14.50	25.70	-11.20		
Orange	10.56	18.79	-8.23		
Red	0.02	1.99	-1.97		
Others	0.10	0.90	-0.80		

ESG Weighted carbon emission intensity

CO2-equivalent emission intensity per \$m revenues (ESG Portfolio against traditional benchmark)

	Portfolio	Benchmark		Portfolio Benchmark
Utilities	1'148	1'364		
Energy	443	1'093		
Industrials	313	376		
Materials	306	426		
Real Estate	74	63		
Consumer Discretionary	61	55		
Health Care	45	76		
Information Technology	33	23		
Consumer Staples	21	24		
Others	4	5		

Key risk figures

	Portfolio	Benchmark
Number of securities	43	43

Key identifiers

ISIN	LU2051459662
Valor no.	49917650
Benchmark	MSCI Canada ESG Leaders (NR)
Benchmark Bloomberg ticker	M4CAES
Asset breakdown benchmark	MSCI Canada (NR)
Other share classes	LU2053559014, LU2023372878, LU2051459662, LU2091501820, LU2051460082

Key facts

Fund management company	Credit Suisse Fund Management S.A.
UCITS	Yes
Accounting year end	31. December
Securities lending	No
Subscription notice period	daily
Subscription Settlement Period	T + 2
Redemption notice period	daily
Redemption Settlement Period	T + 2
Subscription spread (remains within the fund)	0.03%
Redemption spread (remains within the fund)	0.03%
Closing Time	14:00 CET
Swinging single pricing (SSP)	no swing NAV
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)
Accumulating	Indicates a regular reinvestment of the dividends received in the portfolio itself
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
ESG Score	ESG Score which is provided by MSCI ESG, is measured on a scale from 0 (very poor) to 10 (very good). 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 ESG risk exposure. Since Pillar scores are absolute, and Overall scores are relative, the first cannot be averaged to derive the latter
GICS	Global Industry Classification Standard
ESG Rating	Company 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 ESG 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
ESG Rating momentum	The ESG Rating momentum describes the change in the ESG rating during the last 12 months. Strong upward respectively strong downward means that the rating has improved/deteriorated by at least two notches. Upward respectively downward means that the rating has improved/deteriorate by one notch. Stable means that the rating has remained unchanged
ESG controversy flag	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 color indicator, which spans from red to green, indicates the most severe involvement (red) to the least involved (green) in any controversies
Carbon intensity	Carbon Intensity, which is provided by MSCI ESG, compares the weighted average emissions intensity per million \$ sales (broken down by GICS sector) between the portfolio and the benchmark. It also displays the active weight in the GICS sector
ESG aware	This product undertakes investments that explicitly assess and integrate the sustainability characteristics of companies in the investment process.

Disclaimer*

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.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
Applied ESG Characteristics	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/
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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