

# CS (Lux) Global Inflation Linked Bond Fund EAH AUD

Fund information			Fund details	
Fixed income			Investment Manager	Christopher Koslowski, Brian Buchmann
<b>906'777'444</b>			Fund launch date	25.10.2007
Fund total net assets in USD			Share class launch date	24.11.2021
Share class TNA, AUD	Share class NAV, AUD	Management fee p.a.	Share class	EAH
<b>51'679'371</b>	<b>100.49</b>	<b>0.32%</b>	Share class currency	AUD
			Distribution policy	Distributing
			Fund domicile	Luxembourg
			ISIN	LU2407926216
			Benchmark	No benchmark in AUD

## Investment Policy

The investment objective is to achieve capital appreciation in EUR within defined risk parameters. The fund will invest primarily in broadly diversified inflation-indexed debt instruments, bonds, notes, similar fixed-interest or floating-rate securities (including securities issued on a discount basis). The fund may also invest in futures, options and swap transactions for the purpose of hedging and the efficient management of the portfolio. The minimum required credit rating is at least investment grade (BBB- from S&P, Baa3 from Moody's or the equivalent).

## 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.

## Key risk figures

	Portfolio
Modified duration	4.85
Yield to maturity	1.19%
Average maturity in years	4.94

## Key risk figures

	Portfolio
Linear weighted average credit rating	AA-
Number of securities	142

## Potential Risks

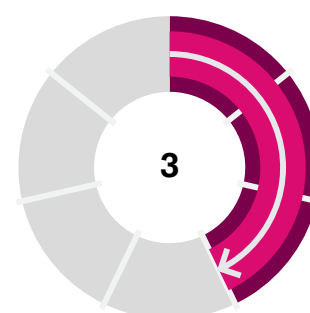
The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

- 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. Investments in less developed financial markets may expose the Fund to increased operational, legal and political risk.
- Sustainability risks: Sustainability risks are environmental, social or governance events or conditions that 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



### Asset breakdown - by IBOXX sector

In % of total economic exposure

	in %	Portfolio
Government	87.01	
Financials	4.66	
Health Care	1.81	
Government Related	0.77	
Consumer Services	0.77	
Consumer Goods	0.61	
Industrials	0.56	
Telecommunications	0.56	
Technology	0.30	
Cash	0.23	
FX	2.38	
Others	0.34	

### Asset breakdown - by risk currency (before hedging)

In % of total economic exposure

	in %	Portfolio
USD	59.22	
EUR	23.35	
GBP	9.31	
JPY	5.38	
AUD	1.29	
SEK	0.95	
NZD	0.43	
CHF	0.05	
CAD	0.01	
DKK	0.00	

### Asset breakdown - by risk currency (after hedging)

In % of total economic exposure

	in %	Portfolio
AUD	96.09	
USD	3.50	
GBP	0.18	
Others	0.23	

### Asset breakdown - by combined rating

In % of total economic exposure

	in %	Portfolio
AAA	4.76	
AA+	50.65	
AA	6.91	
AA-	9.35	
A+	2.49	
A	6.32	
A-	2.78	
BBB+	6.65	
BBB	0.50	
BBB-	6.69	
Cash & FX	2.61	
Swap	0.30	

### Asset breakdown - by WAL bucket

In % of total economic exposure

	in %	Portfolio
< 1yr	5.06	
1-3 yrs	20.88	
3-5 yrs	25.79	
5-7 yrs	24.34	
7-10 yrs	23.93	

### Top 10 positions

In % of total economic exposure

Instrument Name	ISIN	Coupon p.a.	Maturity date	Weight
TREASURY (CPI) NOTE	US912828N712	0.63%	15.01.2026	2.33%
TREASURY (CPI) NOTE	US912828XL95	0.38%	15.07.2025	2.29%
TSY INFL IX N/B	US91282CBF77	0.13%	15.01.2031	2.29%
TREASURY (CPI) NOTE	US912828V491	0.38%	15.01.2027	2.27%
TREASURY (CPI) NOTE	US912828Z377	0.13%	15.01.2030	2.22%
TREASURY (CPI) NOTE	US912828H458	0.25%	15.01.2025	2.22%
TREASURY (CPI) NOTE	US9128283R96	0.50%	15.01.2028	2.22%
TREASURY (CPI) NOTE	US912828ZZ63	0.13%	15.07.2030	2.20%
TREASURY (CPI) NOTE	US9128287D64	0.25%	15.07.2029	2.19%
TREASURY (CPI) NOTE	US912828S505	0.13%	15.07.2026	2.16%

### Top 10 issuers

In % of total economic exposure

	in %
UNITED STATES TREASURY	51.37
UNITED KINGDOM (GOVERNMENT OF)	9.31
FRANCE (REPUBLIC OF)	7.08
ITALY (REPUBLIC OF)	6.56
JAPAN (GOVERNMENT OF)	5.36
SPAIN (KINGDOM OF)	4.47
GERMANY (FEDERAL REPUBLIC OF)	2.13
AUSTRALIA (COMMONWEALTH OF)	1.26
JPMORGAN CHASE & CO	1.07
SWEDEN (KINGDOM OF)	0.95

## 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](http://www.credit-suisse.com/esg)) to combine the most material ESG factors with traditional financial analysis to calculate an ESG integrated credit rating, which serves as the basis for a bottom-up security selection process.

## ESG Characteristics

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

## ESG overview

According to MSCI ESG methodology

	Portfolio
Overall ESG quality rating	A
Overall ESG quality score	6.19
Coverage for MSCI Rating/Scoring	98.88%

## Key identifiers

Bloomberg ticker	CRILBEA LX
ISIN	LU2407926216
Valor no.	114771252
Benchmark	No benchmark in AUD

## Key facts

Fund management company	Credit Suisse Fund Management S.A.
UCITS	Yes
Accounting year end	31. October
Securities lending	Yes
Ongoing charges	0.56%
Subscription notice period	daily
Subscription Settlement Period	T + 2
Redemption notice period	daily
Redemption Settlement Period	T + 2
Distribution frequency	Annually
Distribution currency	AUD
Closing Time	15:00 CET
Swinging single pricing (SSP)	partial swing NAV
Sales registration	Austria, Switzerland, Germany, Spain, France, Italy, Luxembourg, Singapore, Australia, Bahrain

## Glossary

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
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
Applied ESG Characteristics	For further information on the methodology applied to assess the ESG characteristics of the investments, please refer to <a href="https://www.msci.com/our-solutions/esg-investing/">www.msci.com/our-solutions/esg-investing/</a>
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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