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.
For information purposes only, this presentation should not be used as a basis for investment decision.

Asset Management
**February 29, 2024**

CREDIT SUISSE
Part of UBS Group

# CS (Lux) Swiss Franc Bond Fund A CHF

**ESG Integration**
ESG aware

## Fund information

Fixed income

**258'117'223**
Fund total net assets in CHF

| | | |
|---|---|---|
| Share class TNA, CHF<br>**28'783'996** | Share class NAV, CHF<br>**257.67** | Management fee p.a.[1]<br>**0.80%** |
| MTD (net) return<br>**-0.01%**<br>**Bench. 0.06%** | QTD (net) return<br>**-0.07%**<br>**Bench. 0.07%** | YTD (net) return<br>**-0.07%**<br>**Bench. 0.07%** |

## Fund details

| | |
|---|---|
| Investment Manager | Eric Suter |
| Fund launch date | 01.11.1991 |
| Share class launch date | 01.11.1991 |
| Share class | A |
| Share class currency | CHF |
| Distribution policy | Distributing |
| Fund domicile | Luxembourg |
| ISIN | LU0049528473 |
| Benchmark | SBI Foreign AAA-BBB (TR) |

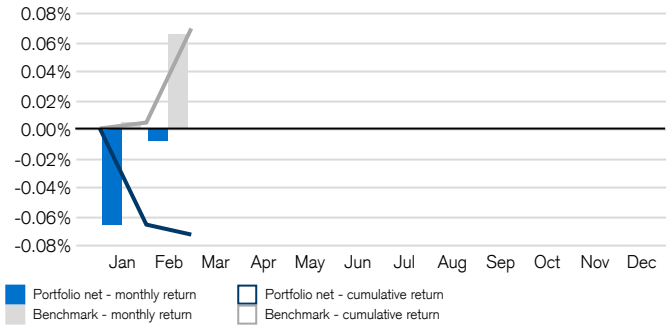
## Investment Policy

The aim of the fund is to achieve a high and steady income in CHF whilst taking due account of the security of the capital. The fund invests in high and in medium quality bonds and other fixed and variable rate securities of which at least two-thirds are denominated in CHF. The Fund may invest in other currencies than the CHF. The part of such investments which is not hedged against the CHF may not exceed 10% of the Fund's assets.

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.

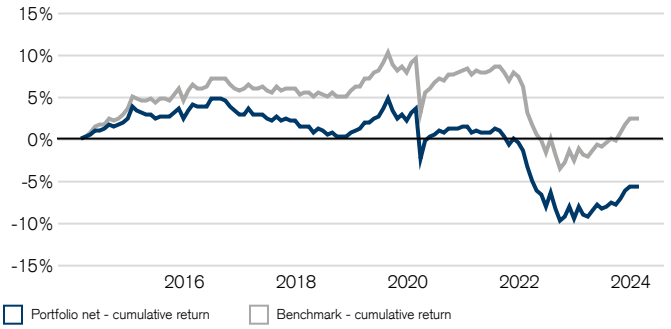
## Performance overview - monthly & cumulative

since 01.01.2024




## Performance overview - cumulative

since 01.03.2014




## Performance overview - monthly & YTD

since 01.01.2024, in %

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Portfolio net | -0.07 | -0.01 | | | | | | | | | | | -0.07 |
| Benchmark | 0.00 | 0.06 | | | | | | | | | | | 0.07 |
| **Relative net** | **-0.07** | **-0.07** | | | | | | | | | | | **-0.14** |

[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.
The individuals mentioned above only conduct regulated activities in the jurisdiction(s) where they are properly licensed, where relevant.
ESG stands for environmental (E), social (S), and governance (G).
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 01.12.1991, in %

| | Rolling Returns | | | | | Annualized Returns |
|---|---|---|---|---|---|---|
| | 1 months | 3 months | 1 year | 3 years | 5 years | ITD |
| Portfolio net | -0.01 | 0.59 | 3.61 | -2.16 | -1.41 | 2.20 |
| Benchmark | 0.06 | 0.89 | 4.60 | -1.63 | -0.72 | 2.99 |
| **Relative net** | **-0.07** | **-0.30** | **-1.00** | **-0.53** | **-0.69** | **-0.80** |

## Risk overview - ex post

since 01.12.1991, in %

| | Annualized risk, in % | | | |
|---|---|---|---|---|
| | 1 year | 3 years | 5 years | ITD |
| Portfolio volatility | 1.60 | 3.39 | 4.03 | 3.53 |
| Benchmark volatility | 1.64 | 3.69 | 4.20 | 3.34 |
| **Tracking error** | **0.13** | **0.64** | **0.53** | **0.85** |

## Performance overview - yearly

since 01.01.2015, in %

| | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|---|---|---|---|---|---|---|---|---|---|---|
| Portfolio net | -0.03 | 0.40 | -0.61 | -1.60 | 1.44 | -0.64 | -1.82 | -9.01 | 4.12 | -0.07 |
| Benchmark | 1.09 | 1.09 | 0.20 | -0.33 | 2.13 | 0.29 | -0.72 | -9.38 | 5.23 | 0.07 |
| **Relative net** | **-1.12** | **-0.69** | **-0.81** | **-1.26** | **-0.69** | **-0.93** | **-1.10** | **0.37** | **-1.11** | **-0.14** |

## Key risk figures

| | Portfolio | Benchmark |
|---|---|---|
| Modified duration | 3.98 | 4.23 |
| Yield to maturity | 1.66% | 1.67% |
| Yield to worst | 1.66% | 1.67% |
| Average maturity in years | 4.45 | 4.48 |

| | Portfolio | Benchmark |
|---|---|---|
| Linear weighted average credit rating | AA- | AA- |
| Number of securities | 163 | 554 |

## 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.

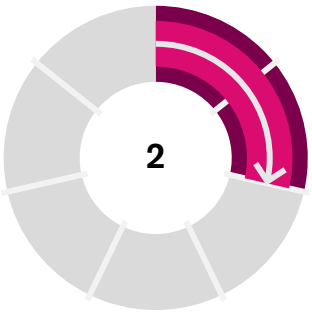
- Credit risk: Issuers of assets held by the Fund may not pay income or repay capital when due. The Fund's investments generally have low credit risk.
- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. However, this Fund's investments should generally have good liquidity.
- Counterparty risk: Bankruptcy or insolvency of the Fund's derivative counterparties may lead to payment or delivery default.
- Event risk: In the case a trigger event occurs contingent capital is converted into equity or written down and thus may loose substantially in value.
- 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 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.

**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




Larger values (up to 7) indicate higher risk while lower values (up to 1) indicate lower risk.

## Asset breakdown by IBOXX sector

In % of total economic exposure

| | Portfolio | Benchmark |
|---|---|---|
| Financials | 56.62 | 58.40 |
| Government Related | 25.01 | 22.73 |
| Consumer Services | 4.30 | 2.64 |
| Consumer Goods | 3.41 | 4.48 |
| Telecommunications | 2.38 | 2.38 |
| Industrials | 2.22 | 2.76 |
| Utilities | 1.54 | 1.90 |
| Health Care | 1.09 | 0.78 |
| Collateralized | 1.07 | 1.37 |
| Others | 2.35 | 2.57 |

## Asset breakdown by risk currency (before hedging)

In % of total economic exposure

| | Portfolio | Benchmark |
|---|---|---|
| CHF | 99.97 | 100.00 |
| USD | 0.02 | - |
| EUR | 0.00 | - |
| Others | 0.00 | - |

## Asset breakdown by risk currency (after hedging)

In % of total economic exposure

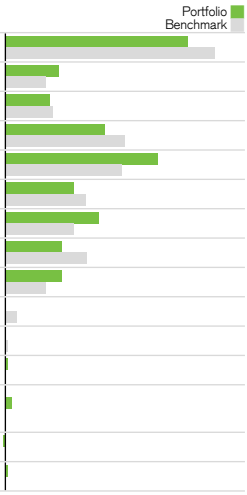
| | Portfolio | Benchmark |
|---|---|---|
| CHF | 99.97 | 100.00 |
| USD | 0.02 | - |
| EUR | 0.00 | - |
| Others | 0.00 | - |

[2] The risk indicator assumes you keep the Product for 3 years. 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.

## Asset breakdown by combined rating

In % of total economic exposure

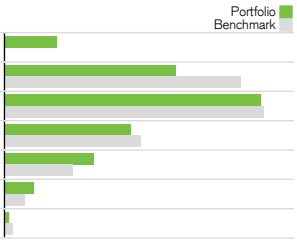
| | Portfolio | Benchmark |
|---|---|---|
| AAA | 22.37 | 25.67 |
| AA+ | 6.58 | 4.92 |
| AA | 5.60 | 5.67 |
| AA- | 12.16 | 14.63 |
| A+ | 18.71 | 14.27 |
| A | 8.40 | 9.90 |
| A- | 11.39 | 8.41 |
| BBB+ | 6.96 | 9.95 |
| BBB | 6.98 | 4.91 |
| BBB- | - | 1.42 |
| BB+ | - | 0.25 |
| D | 0.01 | - |
| Cash and Cash Equivalents | 0.85 | - |
| Swap | -0.01 | - |
| Others | 0.00 | - |




## Asset breakdown by WAL bucket

In % of total economic exposure

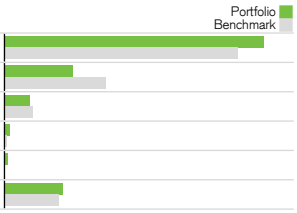
| | Portfolio | Benchmark |
|---|---|---|
| < 1yr | 7.23 | - |
| 1-3 yrs | 23.46 | 32.40 |
| 3-5 yrs | 35.23 | 35.51 |
| 5-7 yrs | 17.28 | 18.65 |
| 7-10 yrs | 12.15 | 9.41 |
| 10-15 yrs | 3.96 | 2.84 |
| >15 yrs | 0.68 | 1.19 |




## Asset breakdown by Capital structure

In % of total economic exposure

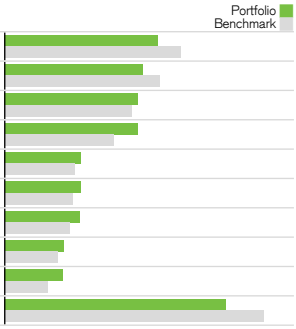
| | Portfolio | Benchmark |
|---|---|---|
| Senior unsecured | 61.61 | 55.63 |
| Senior secured | 16.33 | 23.97 |
| Senior non-preferred | 6.12 | 6.74 |
| Subordinate | 1.21 | 0.78 |
| Cash | 0.85 | - |
| Others | 13.87 | 12.89 |




## Asset breakdown by risk country

In % of total economic exposure

| | Portfolio | Benchmark |
|---|---|---|
| France | 13.65 | 15.62 |
| Germany | 12.31 | 13.77 |
| Canada | 11.85 | 11.34 |
| United States | 11.82 | 9.66 |
| Australia | 6.80 | 6.23 |
| Supranational | 6.79 | 6.03 |
| United Kingdom | 6.71 | 5.78 |
| Netherlands | 5.25 | 4.69 |
| Austria | 5.15 | 3.84 |
| Others | 19.68 | 23.04 |




## Top 10 positions

In % of total economic exposure

| Instrument Name[3] | ISIN | Coupon p.a. | Maturity date | Weight |
|---|---|---|---|---|
| KFW BANKENGRUPPE | CH0022268004 | 2.50% | 25.08.2025 | 2.00% |
| BANK NEDERLANDSE GEMEENTEN | CH0021894602 | 2.50% | 21.07.2025 | 2.00% |
| NATIONWIDE BUILDING SOCIETY | CH0485445982 | 0.00% | 11.07.2025 | 1.71% |
| NATIONAL AUSTRALIA BANK LIMITED | CH0482172357 | 0.13% | 21.06.2027 | 1.48% |
| RABOBANK NEDERLAND NV | CH0026620846 | 3.13% | 15.09.2026 | 1.43% |
| CITIGROUP INC | CH0467182405 | 0.75% | 02.04.2026 | 1.38% |
| CREDIT SUISSE AG (LONDON BRANCH) | CH0319415953 | 0.55% | 15.04.2024 | 1.36% |
| KOMMUNEKREDIT | CH0026985520 | 2.88% | 13.10.2031 | 1.33% |
| VERIZON COMMUNICATIONS INC | CH1105672658 | 0.19% | 24.03.2028 | 1.28% |
| FIRST ABU DHABI BANK PJSC | CH0593893925 | 0.07% | 31.03.2027 | 1.28% |

## Fund Statistics - ex post

| | 3 years | 5 years |
|---|---|---|
| | Portfolio | Portfolio |
| Information ratio | -0.86 | -1.33 |
| Maximum drawdown, in % | -10.80 | -13.85 |

[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.

## Key identifiers

| | |
|---|---|
| Instrument Name | Credit Suisse (Lux) Swiss Franc Bond Fund A |
| Bloomberg ticker | CRSSFRA LX |
| ISIN | LU0049528473 |
| Valor no. | 348875 |
| Benchmark | SBI Foreign AAA-BBB (TR) |
| Benchmark Bloomberg ticker | SBF14T |

## Key facts

| | |
|---|---|
| Fund management company | Credit Suisse Fund Management S.A. |
| UCITS | Yes |
| SFDR Classification | Article 8 |
| Accounting year end | 31. March |
| Securities lending | Yes |
| Ongoing charges[4] | 1.02% |
| Subscription notice period | daily |
| Subscription settlement period | T + 2 |
| Redemption notice period | daily |
| Redemption settlement period | T + 2 |
| Distribution frequency | annually |
| Last distribution | 18.05.2021 |
| Distribution value | 0.00 |
| Cut-off time | 15:00 CET |
| Swinging single pricing (SSP*) | partial swing NAV |

## ESG Approach

This fund promotes environmental, social and governance (ESG) characteristics (within the meaning of Art. 8 of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector). It applies the CSAM Sustainable Investing Policy (www.credit-suisse.com/esg), including norms-based, values-based and business conduct exclusions, to combine ESG factors with traditional financial analysis to calculate a CSAM ESG signal, which serves as the basis for a bottom-up security selection process. For further information about the ESG investment criteria and the sustainability-related aspects of the fund please consider the legal and regulatory documents of the fund (such as, e.g., the prospectus) and visit www.credit-suisse.com/esg. In addition to sustainability-related aspects, the decision to invest in the fund should take into account all objectives and characteristics of the fund as described in its prospectus, or in the information which is to be disclosed to investors in accordance with applicable regulations.

Certain data points are provided for mere transparency purposes and are not linked to a specific ESG investment process, nor to CSAM ESG methodology. For details about the fund's ESG decision-making process, please refer to the fund's prospectus.

## ESG Characteristics

| ESG Benchmark | Exclusion Criteria | ESG Integration | Active Ownership[5] | Sustainable Investment Objective |
|---|---|---|---|---|
| ☐ | ☑ | ☑ | ☑ | ☐ |

## ESG Overview

According to MSCI methodology. Fund performance against benchmark: SBI Foreign AAA-BBB (TR).

| | Portfolio | Benchmark |
|---|---|---|
| ESG Rating | AA | AA |
| ESG Quality score | 7.35 | 7.23 |
| Environmental score | 7.16 | 6.92 |
| Social score | 4.89 | 4.91 |
| Governance score | 6.18 | 6.07 |
| Coverage for Rating/Scoring | 96.70% | 96.40% |
| Weighted Average Carbon Intensity (Tons of CO2e/$M sales) | 14.21 | 23.57 |
| Coverage for Carbon Intensity | 91.22% | 92.04% |

Note: The total carbon intensity figure shown in this section may be higher than the total in the breakdown graph. This is because the figure is normalized, and actual weights are inflated because of limited data coverage. For further information on the MSCI methodology for the above listed ESG data points, please refer to the glossary.

[4] 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.
[5] Active Ownership is part of the fund's strategy to act in the best interests of its investors and to preserve and optimize the long-term value of their investments. To promote best practices and to ensure that the investee companies are sustainable and successful in the long term, Active Ownership is designed to influence the investee companies on two levels: first, through proxy voting, and second, through engagement. In the case of investments in other funds (Target Funds), the fund has no or only limited ability to exercise Active Ownership on the Target Fund, resp. on the Target Funds' investee companies.

## Top 10 issuers

In terms of the fund's total economic exposure. Certain data points disclosed in this table are provided for mere transparency purposes and are not linked to a specific ESG investment process, nor to CSAM ESG methodology. For details about the fund's ESG decision-making process, please refer to the fund's prospectus. Sources: MSCI and proprietary fixed income ESG signal

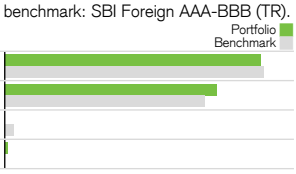
| Issuer short name[6] | Weight in portfolio | IBOXX sector | MSCI ESG Rating | Fixed income ESG Signal | Controversy flag | Carbon intensity (tCO2e / $M sales) |
|---|---|---|---|---|---|---|
| MUENCHENER HYPOTHEKENBK EG | 3.86% | Financials | AA | Positive | Green | 0.80 |
| DEUTSCHE BAHN FINANCE GMBH | 3.72% | Consumer Services | A | Neutral | Green | 96.80 |
| BANK OF NOVA SCOTIA | 2.95% | Financials | AAA | Positive | Green | 2.90 |
| CREDIT AGRICOLE HOME LOAN SFH | 2.51% | Financials | AA | Positive | Yellow | 0.60 |
| BANQUE FEDERATIVE DU CREDIT | 2.22% | Financials | AA | Positive | Green | 5.50 |
| NATIONAL AUSTRALIA BANK LTD | 2.20% | Financials | A | Neutral | Orange | 4.70 |
| NORDEA BANK ABP | 2.02% | Financials | AA | Positive | Green | 0.50 |
| CANADIAN IMPERIAL BANK OF COMMER | 2.01% | Financials | AA | Positive | Yellow | 2.20 |
| KFW | 2.00% | Government Related | AAA | Positive | Green | 5.50 |
| BNG BANK NV | 2.00% | Government Related | A | Neutral | Green | 0.00 |

Note: All ESG data points in the table refer to an underlying issuer as applicable (e.g., an equity issuer in case of a convertible bond). For further information on the methodology for the above listed ESG data points, please refer to the glossary.

## Asset breakdown by proprietary fixed income ESG Signal

According to CSAM's proprietary methodology in % of fund total economic exposure from fixed income investments. Fund performance against benchmark: SBI Foreign AAA-BBB (TR).

| | Portfolio | Benchmark |
|---|---|---|
| Positive | 54.27 | 55.32 |
| Neutral | 44.87 | 42.80 |
| Negative | - | 1.89 |
| Not rated | 0.01 | - |

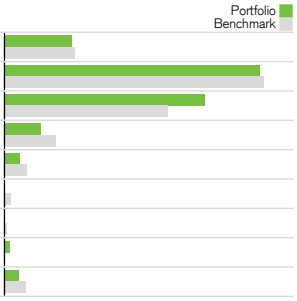



Note: Exposure to fixed income investments represents 99.15% of portfolio weight for this share class. According to the fund contract, the asset manager's ESG integration approach applies proprietary ESG signals. For further information on the fixed income ESG Signal, please refer to the glossary.

## Asset breakdown by ESG rating

In % of total economic exposure. Fund performance against benchmark: SBI Foreign AAA-BBB (TR). Source: MSCI ESG rating

| | Portfolio | Benchmark |
|---|---|---|
| AAA | 11.31 | 11.79 |
| AA | 42.95 | 43.52 |
| A | 33.65 | 27.41 |
| BBB | 6.11 | 8.51 |
| BB | 2.68 | 3.71 |
| B | - | 1.10 |
| CCC | - | 0.37 |
| Not ratable | 0.85 | - |
| No data coverage | 2.45 | 3.60 |

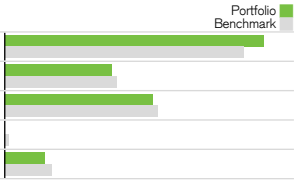



Note: For further information on MSCI's ESG rating methodology and the difference between categories "not ratable" and "no data coverage", please refer to the glossary.

## Asset breakdown by ESG controversy flag

In % of fund total economic exposure to investee companies. Fund performance against benchmark: SBI Foreign AAA-BBB (TR). Source: MSCI

| | Portfolio | Benchmark |
|---|---|---|
| Green | 43.14 | 40.12 |
| Yellow | 17.80 | 18.75 |
| Orange | 24.73 | 25.68 |
| Red | - | 0.67 |
| No data coverage | 6.69 | 7.85 |

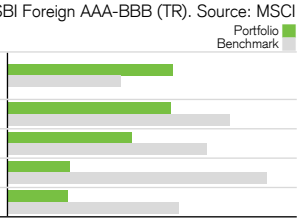



Note: Exposure to investee companies represents 92.37% of portfolio weight for this share class. MSCI only provides data on ESG controversies for corporate issuers. Any remaining instruments (e.g., government bonds) are excluded from this breakdown. For further information on MSCI's ESG controversy flag methodology, please refer to the glossary.

## Carbon emission intensity contribution by IBOXX sector

Tons of CO2 equivalent emission intensity (GHG scopes 1 & 2) per $m sales, by IBOXX sector split. Fund performance against benchmark: SBI Foreign AAA-BBB (TR). Source: MSCI

| | Portfolio | Benchmark |
|---|---|---|
| Consumer Services | 3.71 | 2.55 |
| Others | 3.68 | 4.99 |
| Utilities | 2.79 | 4.47 |
| Financials | 1.41 | 5.82 |
| Oil & Gas | 1.36 | 3.86 |
| **Total** | **12.96** | **21.70** |




Note: Security weighted data coverage is 91.22% for the portfolio. The total shown in this section may be lower than the one in the 'ESG Overview' section. This is because the figures in this breakdown are not normalized and use the actual weights. For further information on the Carbon emission intensity, please refer to the glossary.

[6] 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

| | |
|---|---|
| Carbon emission intensity | The weighted average emissions intensity, which is provided by MSCI ESG, divides the Scopes 1 & 2 emissions in tons of CO2-equivalent by million $ sales. Intensities are broken down by IBOXX sector and are security weighted. |
| ESG aware | This product undertakes investments that explicitly assess and integrate the sustainability characteristics of companies in the investment process. |
| ESG benchmark | A ticked 'ESG benchmark' box reflects that the ESG section in this document compares the ESG performance of the portfolio with an ESG index. In case the box is not ticked, this means that the ESG section in this document compares the ESG performance of the portfolio with a non-ESG index or that no comparison is performed due to a lack of a recognized benchmark. The investor shall read the legal documentation of the Fund to understand how the benchmark is used. In any case, a ticked 'ESG benchmark' box does not mean that the ESG benchmark is used to attain the ESG strategy of the fund. |
| ESG Controversy Flag | ESG Controversy 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. Controversy flags can be red, orange, yellow or green. Red indicates that a company is involved in one or more very severe controversies. Orange indicates that a company has been involved in one or more recent severe structural controversies that are ongoing. Yellow indicates that the company is involved in severe-to-moderate level controversies. Green indicates that the company is not involved in any major controversies. For further information on the methodology, please refer to www.msci.com/our-solutions/esg-investing/. |
| ESG Quality score | The ESG Quality score, based on MSCI ESG scores of underlyings, is measured on a scale from 0 (very poor) to 10 (very good). It does not correspond directly to the underlying Environment, Social and Governance Pillar scores. The Pillar scores are derived on an absolute basis, while the portfolio ESG Quality score is adjusted by MSCI to reflect the industry-specific level of ESG risk exposure. As Pillar scores are absolute, and the portfolio ESG Quality score is relative, the first cannot be averaged to derive the latter. The coverage rate is security weighted. |
| Issuer ESG Rating | Company and Government ESG Ratings, which are provided by MSCI ESG, are measured on a scale from AAA (highest rating) to CCC (lowest rating). Company ESG Ratings are based on the issuer's exposure to industry specific ESG risks and its ability to mitigate those risks relative to peers. Company ESG Ratings are calculated on an industry relative basis while the underlying individual E, S and G Ratings are absolute. Hence, the ESG Rating cannot be seen as an average of the individual E, S and G Ratings. Government ESG Ratings identify a country's exposure to and management of ESG risk factors and explain how these factors might impact the long-term sustainability of its economy. They are derived from 0-10 scores on underlying factors in the E, S and G pillars. For further information on the MSCI methodology, please refer to www.msci.com/our-solutions/esg-investing/. |
| Ex post | Refers to metrics based on historical data |
| Greenhouse gas (GHG) emissions | Scope 1 emissions are generated by a company directly from owned or controlled sources such as the burning of fuels (stationary or mobile), industrial processes, etc. Scope 2 emissions are indirect emissions, primarily those associated with the electricity consumed by a company. Scope 3 emissions are all other indirect emissions associated with a company's operations, such as business travel, waste generated, and products both upstream (in the supply chain) and downstream (use of the products and end of life). Scope 3 emissions typically account for the largest proportion of a company's emissions. |
| Information ratio | This statistic measures how much a fund's out-performance may be attributed to manager skill as oppose to market movement. A high Information Ratio infers more manager skill than a low value would suggest. |
| ITD | Inception-to-date |
| Maximum drawdown | Represents the worst possible result (in percentage terms) that occurred during the period being analyzed. |
| MTD | Month-to-date |
| MSCI | MSCI refers to the external data provider MSCI ESG Research LLC and/or its affiliates. |
| MSCI ESG Methodology | 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/ |
| NAV | Net Asset Value |
| Not ratable / No data coverage | Where MSCI considers an asset type for ESG analysis but data on an economic exposure is unavailable due to a lack of data from the data vendor, the investment falls under the category "No data coverage". Where MSCI considers an asset type out of scope for ESG analysis (e.g. Cash, Currency), the economic exposure falls under the category "Not ratable". For further information regarding excluded asset types, please refer to www.msci.com/our-solutions/esg-investing. |
| 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. |
| Portfolio/Benchmark ESG Rating | Discrepancies may exist between the portfolio-level ESG Rating calculated by CSAM applying the MSCI methodology (provided in this factsheet) and the ESG Ratings displayed by other providers (e.g., MSCI ESG fund ratings). There are three main reasons for these potential deviations: (1) CSAM uses updated month-end holdings data as basis for its calculation, (2) CSAM consistently uses underlying issuer data where applicable (e.g., equity issuer in case of a convertible bond), and (3) look-through approach for target funds applied by CSAM. The coverage rate is security weighted. For further information on the MSCI methodology, please refer to www.msci.com/oursolutions/esg-investing/. |
| Proprietary fixed income ESG Signal | For risk management purposes, the investment manager integrates ESG factors into the security analysis to develop a proprietary waterfall combining ESG ratings of multiple data providers. External data sources considered are Lucror, MSCI, Sustainalytics, Inrate, Clarity AI and Refinitiv. The rating can yield a "positive", "neutral" or "negative" ESG signal. Where the external providers do not make the necessary data on the issuer available, the ESG signal cannot be computed, and these investments fall into the category "not rated". The proprietary methodology applied by the investment manager is not subject to third party assurance. |
| 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 |
| Sustainable investment objective | Where the 'sustainable investment objective' box is ticked, this means that the product implements CSAM investment strategies that allocate capital into companies that offer solutions to society's challenges and meet a sustainable investment objective. The sustainable investment objective is achieved through a dedicated investment process focusing on investments in themes and sectors whose economic activities address specific ESG challenges. An unticked box reflects that the product does not aim to meet a sustainable investment objective. |
| 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. |
| WAL | Weighted Average Life: the average length of time that each unit of unpaid principal is expected to remain outstanding. |
| YTD | Year-to-date |

## Warning statements

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| Asset breakdown | Indicative allocation may change over time. All holdings are shown strictly for information purposes only and do not constitute investment recommendations of Credit Suisse. Please note that this does not constitute an offer or a solicitation to buy or sell any interest or any investment. |
| Swinging Single Pricing | For more details, please refer to the relevant chapter "Net Asset Value" of the fund's prospectus |
| 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 29.02.2024 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. |

## ESG Notes

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