

## CSIF (Lux) Equities World Minimum Volatility

Class DB CHF

### Investment policy

The fund is managed with a "passive" approach and is distinguished by its broad diversification, minimal tracking error, and cost-effective management.

Strategy indices deliberately deviate from market capitalization in their weighting in order to capture factor premiums or reduce the investment risk.

MSCI Minimum Volatility is a strategy index that determines the portfolio with the least volatility from the stocks of the parent MSCI index. The index has historically shown lower realized volatility and lower beta relative to the MSCI parent index, with a bias toward stocks in smaller companies, less volatile stocks, and stocks with lower idiosyncratic risks.

### Fund facts

<b>Fund manager</b>	
Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team	
<b>Fund manager since</b>	08.12.2015
<b>Location</b>	Zurich
<b>Fund domicile</b>	Luxembourg
<b>Fund currency</b>	USD
<b>Close of financial year</b>	31. Dec
<b>Total net assets (in millions)</b>	60.00
<b>Inception date</b>	08.12.2015
<b>Ongoing charge <sup>3)</sup></b>	0.09%
<b>Subscription spread (remains within the fund) in %</b>	0.07
<b>Redemption spread (remains within the fund) in %</b>	0.04
<b>Subscription / Redemption Cut-Off</b>	15:00/15:00
<b>Benchmark (BM) MSCI World Minimum Volatility (NR)</b>	
<b>Benchmark (BM) Bloomberg Ticker</b>	M1WOMVOL
<b>Unit Class</b>	Category DB (capital growth)
<b>Unit class currency</b>	CHF
<b>ISIN number</b>	LU1327429954
<b>Bloomberg ticker</b>	CSWMDBX LX
<b>Net Asset Value</b>	1'230.55
<b>Redemptions</b>	Daily

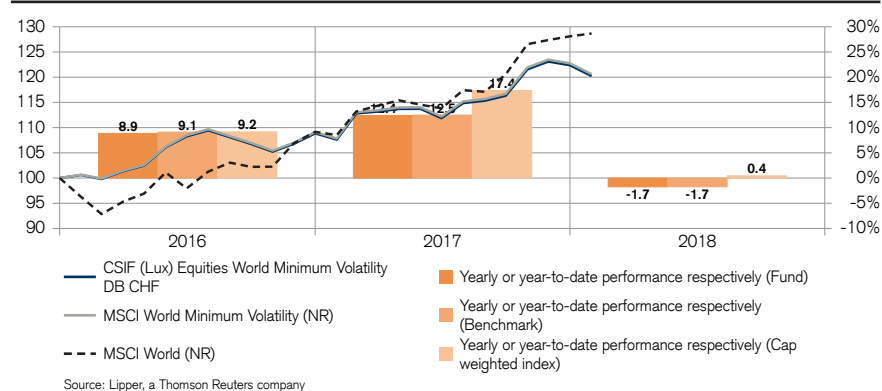
### Fund Statistics

	1 year	3 years
Annualized volatility in %	7.29	-
Tracking Error (Ex post)	0.02	-
Beta	1.00	-

### Number of holdings

Fund	332
Benchmark	331

### Net performance in CHF (rebased to 100) and yearly performance <sup>2)</sup>



### Net performance in CHF <sup>2)</sup>

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-1.74	-1.08	-1.74	11.73	-	-
MSCI World Minimum Volatility (NR)	-1.73	-1.07	-1.73	11.84	-	-
MSCI World (NR) <sup>4)</sup>	0.43	1.67	0.43	18.56	-	-

### Sectors in %

	Fund	Benchmark
Health Care	16.32	16.41
Consumer Staples	14.00	14.10
Financials	12.69	12.73
Information Technology	12.26	12.34
Industrials	12.18	12.36
Consumer Discretionary	7.75	7.73
Utilities	7.37	7.40
Telecommunication Services	6.54	6.57
Liquid Assets	0.54	-
Others	10.36	10.36

### Currencies in %

	Fund	Benchmark
USD	64.92	64.71
JPY	13.83	13.91
CHF	6.40	6.48
CAD	4.52	4.52
HKD	3.63	3.66
EUR	2.06	2.09
GBP	1.50	1.49
SGD	1.49	1.48
DKK	1.05	1.04
Others	0.60	0.62

### Countries in %

	Fund	Benchmark
USA	64.06	64.41
Japan	13.83	13.91
Switzerland	6.40	6.48
Canada	4.52	4.52
Hong Kong	3.80	3.84
United Kingdom	1.50	1.49
Singapore	1.49	1.48
Denmark	1.05	1.04
Cash/Cash Equivalents	0.54	-
Others	2.80	2.83

### Top 10 holdings in %

Johnson & Johnson	1.44
Northrop Grumman	1.32
McDonald's	1.23
Becton Dickinson	1.20
Berkshire Hathaway	1.15
Procter & Gamble	1.12
Pepsico	1.12
Consolidated Edison	1.11
Nestlé	1.09
Lockheed Martin	1.09
<b>Total</b>	<b>11.88</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 December 31, 2016, the ongoing charges figure is based on estimated expenses. From December 2017, the ongoing charges figure is based on last year's expenses for the year ending December 2017. 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> Official benchmark of the presented share class is MSCI World Minimum Volatility (NR). MSCI World (NR) is used for comparison purposes only.  
The disclaimer mentioned at the end of this document also applies to this page.

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