

Risk profile (SRRI) ¹⁾

1	2	3	4	5	6	7
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CSIF (Lux) Equity Emerging Markets Minimum Volatility ESG Blue

Class FB USD

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 Emerging Markets ESG Leaders Minimum Volatility Index uses a minimum volatility strategy which optimises the MSCI Emerging Markets Index using the relevant MSCI Barra multi-factor global equity model.

Repositioning as of 28.05.2021. Previous name CSIF (Lux) Equity Emerging Markets Minimum Volatility

Fund facts

Investment manager	
Credit Suisse Asset Management (Schweiz) AG, Index Solutions Team	
Investment manager since	
19.01.2016, 19.01.2016	
Location	
Zurich	
Management company	
Credit Suisse Fund Management S.A.	
Fund domicile	
Luxembourg	
Fund currency	
USD	
Close of financial year	
31. Dec	
Total net assets (in millions)	
43,85	
Inception date	
17.06.2016	
Ongoing charge ³⁾	
0,37%	
Subscription spread (remains within the fund) in %	
0,16	
Redemption spread (remains within the fund) in %	
0,69	
Subscription / Redemption Cut-Off	
15:00/15:00	
Benchmark (BM)	
MSCI EM ESG Leaders Minimum Volatility (NR) (06/21)	
Benchmark (BM) Bloomberg Ticker	
NU736319	
Securities lending	
Yes	
Unit Class	
Category FB (capital growth)	
Unit class currency	
USD	
ISIN number	
LU1419776528	
Bloomberg ticker	
CSEMFV LX	
Net Asset Value	
144,62	
Redemptions	
Daily	

Sales registration:

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

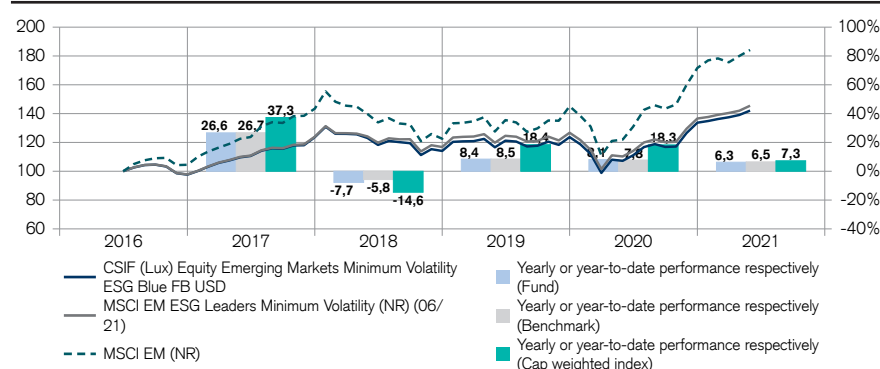
Fund Statistics

	1 year	3 years
Annualized volatility in %	9,16	14,65
Tracking Error (Ex post)	0,62	0,64
Beta	1,04	1,01

Number of holdings

Fund	170
Benchmark	165
Cap weighted index ⁴⁾	1'425

Net performance in USD (rebased to 100) and yearly performance ²⁾



Net performance in USD ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	2,19	4,29	6,28	32,51	15,47	-
MSCI EM ESG Leaders Minimum Volatility (NR) (06/21)	2,46	4,54	6,50	31,94	17,17	-
MSCI EM (NR) ⁴⁾	2,32	3,28	7,26	51,00	31,82	-

Sectors in %

	Fund	Benchmark	MSCI EM (NR) ⁴⁾
Financials	18,33	18,26	18,31
Consumer Discretionary	16,12	16,21	16,85
Information Technology	13,86	13,80	20,42
Communication Services	13,79	13,84	11,36
Consumer Staples	10,03	10,07	5,74
Health Care	8,78	8,89	4,98
Industrials	6,24	6,28	4,68
Materials	5,71	5,68	8,68
Liquid Assets	1,30	-	-
Others	5,90	6,99	8,98

Currencies in %

	Fund	Benchmark	MSCI EM (NR) ⁴⁾
HKD	26,46	26,49	26,32
TWD	18,33	18,17	13,87
INR	17,20	14,86	9,97
CNY	9,48	5,30	4,91
THB	6,23	6,26	1,67
MYR	5,59	5,59	1,28
KRW	3,03	2,74	13,04
SAR	2,87	2,83	2,76
AED	2,56	2,56	0,69
Others	8,26	15,20	25,50

Countries in %

	Fund	Benchmark	MSCI EM (NR)
China	34,08	34,25	37,58
Taiwan	18,18	18,17	13,87
India	14,80	14,86	9,97
Thailand	6,23	6,26	1,67
Malaysia	5,53	5,59	1,28
South Korea	2,84	2,74	13,04
Saudi Arabia	2,83	2,83	2,76
United Arab Emirates	2,56	2,56	0,69
Philippines	2,22	2,24	0,60
Others	10,74	10,52	18,55

Top 10 holdings in %

Taiwan Semiconductor Manufacturing Co Ltd	1,59
Titan Company	1,57
WIPRO	1,56
China Merchants Bank	1,54
China Mengniu Dairy	1,53
Yum China	1,53
Infosys Ltd	1,51
Tata Consultancy	1,49
Wuxi Biologics	1,48
Chunghwa Telecom	1,47
Total	15,28

¹⁾ 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.

²⁾ 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.

³⁾ 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.

⁴⁾ Official benchmark of the presented share class is MSCI EM ESG Leaders Minimum Volatility (NR) (06/21). MSCI EM (NR) is used for comparison purposes only.

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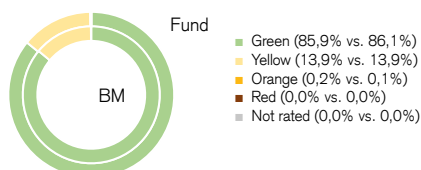
ESG Rating vs Benchmark ⁵⁾

	ESG	E	S	G
Fund	A	BBB	BBB	BB
BM	A	BBB	BBB	BB

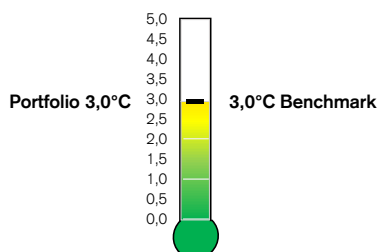
ESG Breakdown ⁸⁾

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

ESG Controversies Flag ⁹⁾



ESG Climate Score ¹¹⁾



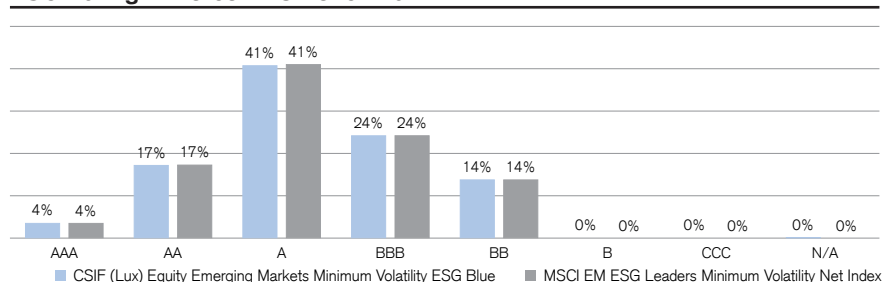
Portfolio Summary ⁶⁾

This fund does not invest in companies which are involved in the development or production of nuclear, biological, and chemical warfare agents, anti-personnel mines and cluster bombs according to the exclusion list from the Swiss Association for Responsible Investments (SVVK - ASIR).

Applied ESG Characteristics ⁷⁾

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

ESG Rating in Percent vs Benchmark ¹⁰⁾

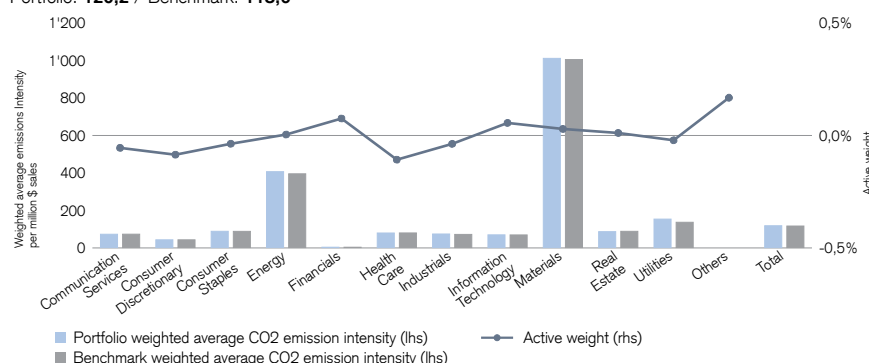


Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
TSMC	1,6%	AAA				
TITAN COMPANY LTD	1,6%	A				
WIPRO LTD	1,6%	A				
CHINA MERCHANTS BK	1,5%	BBB				
CHINA MENGNIU DAIR	1,5%	BB				
YUM CHINA HLDGS INC	1,5%	BBB				
Infosys Limited	1,5%	A				
Tata Consultancy S	1,5%	AA				
WUXI BIOLOGICS (CA	1,5%	A				
Chunghwa Telecom Co., Ltd	1,5%	A				

Carbon Emission Intensity ¹²⁾

Tons CO₂-equivalent emissions per \$m revenues
Portfolio: **120,2** / Benchmark: **118,6**



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.
- 6) For more information on the applied norms-based exclusions please refer to: www.svvk-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/
- 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. Part of the Fund's investments may be prone to limited liquidity. The Fund will endeavor to mitigate this risk by various measures.
- 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.

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.

Exclusion of controversial weapons producers ¹³⁾

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.

13) 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.

Contact

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Data sources as of May 31, 2021: Credit Suisse, otherwise specified.

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

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