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CS (CH) 130/30 Swiss Equity Fund

Class B CHF

Investment policy

The fund targets its investments on equities of companies that are domiciled in Switzerland or are included in the SPI. Criteria for stock selection include the valuation of the company, the business climate, the company's positioning and the quality of its management. The aim is to outperform the SPI over the long term. Fluctuations in the value of the fund units may differ substantially from those in the SPI. The long exposure can go up to 130% and the short exposure to -30%.

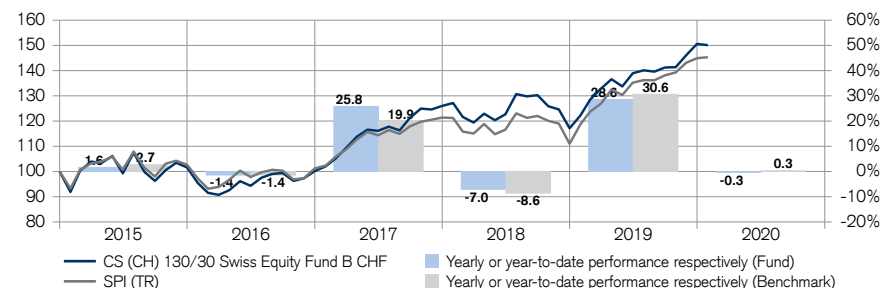
Fund facts

Fund manager	Simon Götschmann
Fund manager since	01.10.2018
Location	Zürich
Management company	Credit Suisse Funds AG
Fund domicile	Switzerland
Fund currency	CHF
Close of financial year	31. May
Total net assets (in mil.)	145.00
Inception date	17.12.2004
Management fee in % p.a.	1.00
Performance fee	15% of outperformance versus the benchmark
TER (as of 31.05.2019) in %	1.43
Benchmark (BM)	SPI (TR)
Swinging single pricing (SSP) ³⁾	Yes

Unit Class	Category B (capital growth)
Unit class currency	CHF
ISIN	CH0017229615
Bloomberg ticker	CSEQSSA SW
Valor no.	1722961
Net asset value (NAV)	32.36
Redemptions	Daily
Morningstar Rating as of 31.01.2020	★★★★★

³⁾ For more details, please refer to the relevant chapter "Net Asset Value" of the Fund's prospectus.

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



Net performance in CHF ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0.34	6.17	-0.34	22.80	47.11	63.33
Benchmark	0.26	4.33	0.26	22.41	42.01	55.77

Sectors in %

	Fund
Health Care	34.31
Consumer Staples	19.20
Financials	14.78
Industrials	12.08
Materials	11.84
Information Technology	5.07
Utilities	2.27
Consumer Discretionary	1.78
Cash/Cash Equivalents	0.19
Others	-1.52

Fund statistics ²⁾

	3 years	5 years
Annualised volatility in %	9.73	11.95
Information ratio	0.39	0.31
Tracking Error (Ex post)	3.37	3.39
Beta	0.95	1.03

Top 10 Holdings in %

Nestle SA	20.01
Roche Holding AG	17.04
Novartis AG	14.44
Zürich Insurance Group	6.13
ABB	4.72
Softwareone Holding	4.15
Sonova Holding	3.89
Stadler Rail AG	3.05
Clariant	2.91
Siegfried Holding AG	2.75
Total	79.09

Significant Transactions

Purchases	Sales
Sonova Holding Reg	Ubs Group
Clariant Reg	Cs Group Reg
Roche Holding Cert	Dufry
Roche Holding Cert	Lafargeholcim Reg
Nestle Reg	Lafargeholcim Reg

Risk Exposure

	Maximum	Portfolio
Long Equity	130.0%	123.6%
Short Equity	30.0%	25.6%
Investment Degree	100.0%	98.0%
Total Exposure	160.0%	149.2%

¹⁾ The calculation of the risk indicator is based on the CESR/10-673 Guidelines. 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.

²⁾ Historical performance indications and financial market scenarios are not reliable indicators of current or future performance. The performance data does not take into account the commissions and costs incurred on the issue and redemption of fund units.

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Class B CHF



ESG Rating vs Benchmark ⁴⁾

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

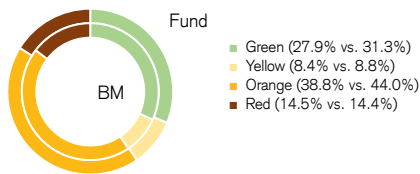
Portfolio Summary ⁵⁾

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).

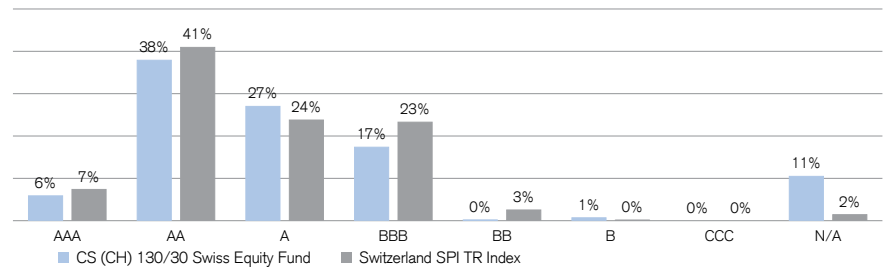
Applied ESG Characteristics

- ESG Benchmark
- ESG Reporting
- Exclusion Criteria
- ESG Integration
- Proxy Voting
- Engagement

ESG Controversies Flag ⁶⁾



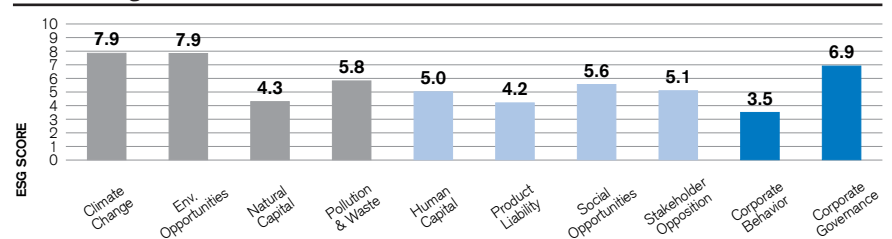
ESG Rating in Percent vs Benchmark ⁷⁾



ESG Breakdown ⁸⁾

	Score
Overall Score	7.7
Environment	6.1
Climate Change	7.9
Env. Opportunities	7.9
Natural Capital	4.3
Pollution & Waste	5.8
Social	4.8
Human Capital	5.0
Product Liability	4.2
Social Opportunities	5.6
Stakeholder Opposition	5.1
Governance	5.7
Corporate Behavior	3.5
Corporate Governance	6.9

ESG Ratings Theme ⁸⁾



Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont. Flag	E	S	G
Nestle	20.0%	AA	■	■	■	■
Roche Holding AG	17.0%	A	■	■	■	■
Novartis AG	14.4%	BBB	■	■	■	■
Zurich Insurance Group Ltd	6.1%	AA	■	■	■	■
ABB Ltd	4.7%	AA	■	■	■	■
SOFTWAREONE HLD AG	4.2%	N/A				
Sonova Holding AG	3.9%	AA	■	■	■	■
STADLER RAIL AG	3.1%	N/A				
Clariant AG	2.9%	AA	■	■	■	■
Siegfried Holding AG	2.7%	A	■	■	■	■

Legend

- 4) 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.
- 5) The SVVK-ASIR exclusions are applicable to in-house funds and products only. They do not apply to external funds and ETF's.
- 6) 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.
- 7) ESG Ratings represents the ESG Rating breakdown in percentage in an absolute view or relative to a benchmark.
- 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.

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. The Fund's investments may be prone to limited liquidity. The Fund will endeavor to mitigate this risk by various measures. In addition, short selling of securities may expose the Fund to particular liquidity risk.
- 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.

This section is not exhaustive, for more risks, please refer to the Prospectus.

Contact

Credit Suisse Asset Management (Switzerland) Ltd
Fund Distribution
Sihlcity - Kalandergasse 4
8070 Zurich, Switzerland

Switzerland, Argentina, Bahamas, Bahrain, Belgium, Bolivia, Brazil, Channel Islands, Colombia, Costa Rica, Cyprus, Czech Republic, Denmark, Dominican Republic, Ecuador, Egypt, Finland, France, Ghana, Gibraltar, Greece, Honduras, Hungary, India, Ireland, Isle of Man, Israel, Jordan, Kazakhstan, Kenya, Liechtenstein, Luxembourg, Malta, Mauritius, Mexico, Monaco, Netherlands, Nicaragua, Nigeria, Norway, Oman, Pakistan, Panama, Paraguay, Peru, Poland, Portugal, Qatar, Romania, Saudi Arabia, South Africa, Spain, Sweden, Tanzania, Turkey, Ukraine, United Arab Emirates (UAE), Uruguay, Venezuela. The

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