

Risk profile (SRRI) ¹⁾

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Credit Suisse (Lux) CommodityAllocation Fund

a subfund of CS Investment Funds 2 - Class BH CHF

Investment policy

The aim of the fund is to generate the highest possible risk-adjusted return in the long term through diversified investments in commodity related instruments globally. The Fund invests mainly in investment funds, structured products, derivatives and other securities to gain exposure to commodities markets.

Fund facts

Fund manager

Credit Suisse Asset Management LLC, Christopher Schütz

Fund manager since 29.06.2018, 01.01.2018

Location New York, Zurich

Management company Credit Suisse Fund Management S.A.

Fund domicile Luxembourg

Fund currency USD

Close of financial year 31. May

Total net assets (in millions) 623,92

Inception date 14.04.2010

Management fee p.a. 1,20%

Ongoing charge 1,51%

Benchmark (BM) Bloomberg Commodity Index (TR) (Hedged into CHF)

Swinging single pricing (SSP) ³⁾ Yes

Unit class Category BH (capital growth)

Unit class currency CHF

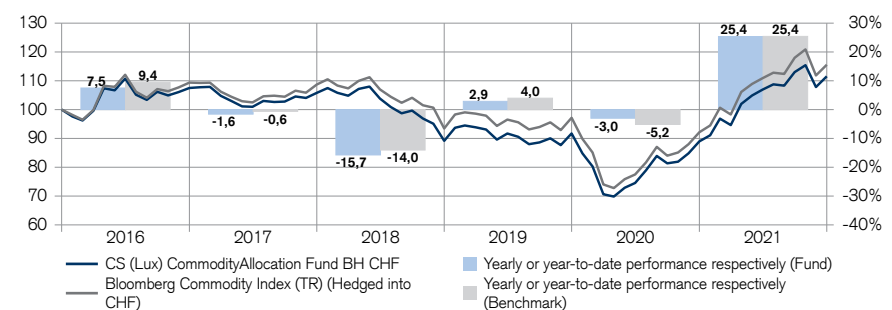
ISIN number LU0499371648

Bloomberg ticker CSCALCR LX

Net Asset Value 54,87

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⁾



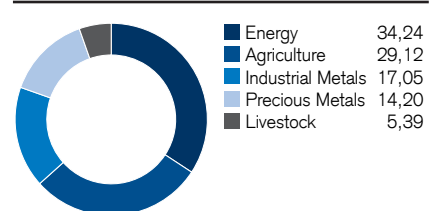
Net performance in CHF ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	3,45	-1,30	25,36	25,36	25,10	3,76
Benchmark	3,32	-2,05	25,41	25,41	23,66	5,67

Fund statistics

	3 years	5 years
Annualised volatility in %	15,24	12,85
Information ratio	0,33	-0,26
Tracking Error (Ex post)	1,25	1,42
Beta	0,96	0,96

Commodity Sectors in %



Top collateral holdings in %

Position	Coupon %	Maturity	as % of assets
Treasury Bill		24.02.22	7,69
US Treasury		19.05.22	7,69
US Treasury		16.06.22	7,69
US Treasury		14.07.22	7,69
US Treasury		11.08.22	7,69
US Treasury		08.09.22	7,69
US Treasury		27.01.22	7,69
US Treasury		24.03.22	7,69
US Treasury		21.04.22	7,69
US Treasury Bill		06.10.22	7,69
Total			76,90

¹⁾ The calculation of the risk indicator is based on the CESR/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 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.

Asset Allocation presented on this page may change over time.

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. Part of the Fund's investments may have considerable 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.

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

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*Legal entity, from which the full offering documentation, the key investor information document (KIID), the fund rules, as well as the annual and bi-annual reports, if any, may be obtained free of charge.