

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 professional investors only

July 29, 2022

Spain

Risk profile (SRR) <sup>1)</sup>

1	2	3	4	5	6	7
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## Credit Suisse (Lux) Floating Rate Credit Fund

a subfund of CS Investment Funds 1 - Class IB USD

### Investment policy

The fund invests predominantly in fixed income securities, with strategies rotating between various areas of the fixed income market, including developed and emerging markets, securitized bonds and sub-investment grade, to exploit changing opportunities, while seeking to minimize duration risk. It may apply derivative instruments to reduce the interest rate risk of debt instruments with extended maturity, targeting a duration between zero and one and a half years. The fund seeks to achieve a target return of SOFR plus 250 basis points p.a. on average over the full credit cycle.

Repositioning as per 01.11.2017. (Old Fund name: CS (Lux) Global Securitized Bond Fund)

### Fund facts

<b>Fund manager</b>	Harald Kloos, Romeo Sakac
<b>Fund manager since</b>	11.11.2016, 01.08.2017
<b>Location</b>	Zurich, Zurich
<b>Management company</b>	Credit Suisse Fund Management S.A.
<b>Fund domicile</b>	Luxembourg
<b>Fund currency</b>	USD
<b>Close of financial year</b>	31. Oct
<b>Total net assets (in millions)</b>	553,12
<b>Inception date</b>	03.03.2014
<b>Management fee p.a. <sup>2)</sup></b>	0,50%
<b>Ongoing charge <sup>2)</sup></b>	0,75%
<b>Performance fee (US Pool) in %</b>	None
<b>Hurdle Rate</b>	-
<b>Benchmark (BM)</b>	No Benchmark (11/17)
<b>Swinging single pricing (SSP) <sup>4)</sup></b>	Yes
<b>Unit class</b>	<b>Category IB</b> (capital growth)
<b>Unit class currency</b>	USD
<b>ISIN number</b>	LU1034382256
<b>Bloomberg ticker</b>	CSSIFAI LX
<b>Net Asset Value</b>	110,05
<b>Redemptions</b>	Daily

<sup>4)</sup> For more details, please refer to the relevant chapter "Net Asset Value" of the Fund's prospectus.

### Duration and yield

	Fund
<b>Yield to maturity in % <sup>3)</sup></b>	5,14
<b>Average remaining term to maturity in years</b>	3,89
<b>Modified duration in years</b>	0,29

\*The shown yield to maturity is calculated as of 29.07.2022 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity is an indication only and is subject to change.

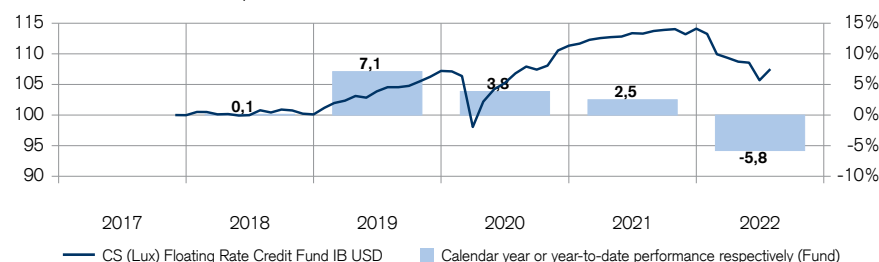
### Fund statistics

	1 year	3 years
<b>Annualized volatility in %</b>	4,61	6,51
<b>Maximum drawdown in % <sup>5)</sup></b>	-7,39	-8,54

<sup>5)</sup> Maximum drawdown is the most negative cumulative return over a given time period.

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

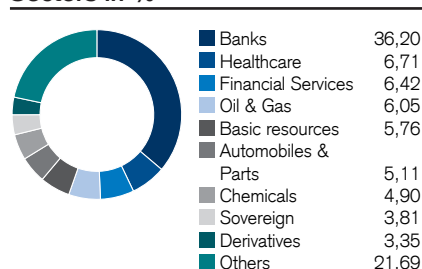
Past performance does not predict future returns. Neither simulated nor historical performance is a reliable indicator for current or future performance.



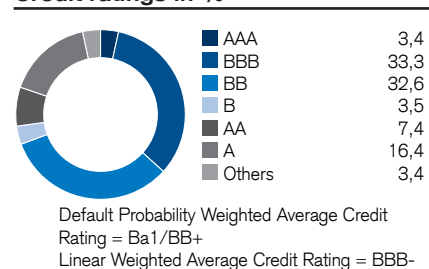
### Net performance in USD

	1 month	3 months	YTD	1 year	3 years	5 years
<b>Fund</b>	1,72	-1,12	-5,80	-5,12	2,82	-

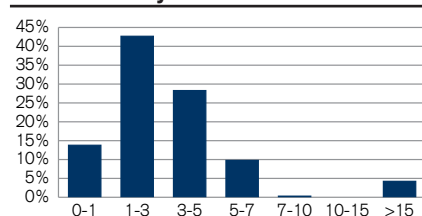
### Sectors in %



### Credit ratings in %



### Maturities in years



### Currencies in %

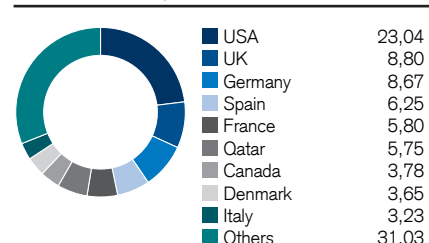
	before hedging	after hedging
<b>USD</b>	68,06	100,00
<b>EUR</b>	31,13	-
<b>GBP</b>	0,81	-
<b>CHF</b>	0,00	-
<b>NOK</b>	0,00	-
<b>AUD</b>	0,00	-

### Asset Allocation in % <sup>6)</sup>

<b>Developed Markets - Investment Grade</b>	38,99
<b>Emerging Markets - High Yield</b>	31,40
<b>Emerging Markets - Investment Grade</b>	6,96
<b>Developed Markets - High Yield</b>	4,72
<b>Government Bonds / Agency Bonds</b>	3,81
<b>Cash/Cash Equivalents</b>	14,12
<b>Total</b>	<b>100,00</b>

<sup>6)</sup> This is an indicative asset allocation which may change over time.

### Countries in %



### Number of holdings

<b>Fund</b>	166
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### Top 10 holdings in %

Position	as % of assets
<b>US Treasury</b>	3,81
<b>Jyske Bank</b>	1,80
<b>La Banque Postale</b>	1,80
<b>Toronto Dominion</b>	1,80
<b>Qatar National Bank</b>	1,79
<b>Export Development</b>	1,26
<b>Euroclear Bank</b>	1,00
<b>Stillwater Mining</b>	0,94
<b>Societe Generale</b>	0,91
<b>Synchrony Financial</b>	0,91
<b>Total</b>	<b>16,02</b>

ESG Integration (ESG aware): This product undertakes investments that explicitly assess and integrate the sustainability characteristics of companies in the investment process.

<sup>1)</sup> The fund's risk and reward profile shows the variations in value an investment in this fund would have undergone over the past five years, whereby simulated performance data is used in the case of missing history. The fund's risk rating may change in the future. Please note, higher possible gains generally also mean higher possible losses. The lowest risk category does not mean that the fund is risk free.

<sup>2)</sup> 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.

Asset Allocation presented on this page may change over time.

<sup>3)</sup> Yield to Maturity calculated in share class currency.

# Credit Suisse (Lux) Floating Rate Credit Fund

a subfund of CS Investment Funds 1 - Class IB USD

ESG stands for environmental (E), social (S), and governance (G). 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 [credit-suisse.com/esg](http://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.

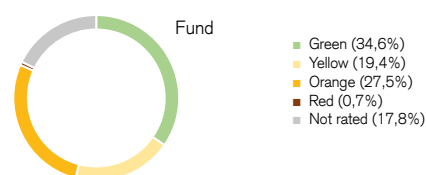
## ESG Rating <sup>7)</sup>



## ESG Breakdown <sup>10)</sup>

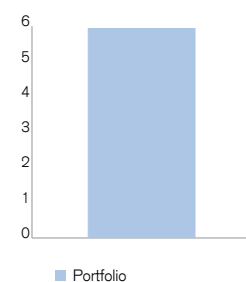
	Score
<b>Overall Score</b>	<b>7,1</b>
<b>Environment</b>	<b>5,5</b>
Climate Change	6,5
Env. Opportunities	5,5
Natural Capital	4,2
Pollution & Waste	3,7
<b>Social</b>	<b>5,0</b>
Human Capital	5,4
Product Liability	4,2
Social Opportunities	4,5
Stakeholder Opposition	6,0
<b>Governance</b>	<b>5,5</b>

## ESG Controversies Flag <sup>11)</sup>



## Low Carbon Transition Score <sup>13)</sup>

Portfolio: **5,9**



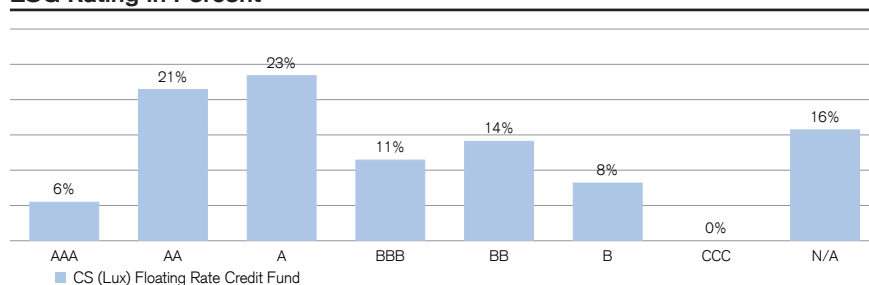
## Portfolio Summary <sup>8)</sup>

This fund promotes environmental, social and governance (ESG) characteristics (within the meaning of Art. 8 of Regulation (EU) 2019/2088). It applies the CSAM Sustainable Investing Policy ([www.credit-suisse.com/esg](http://www.credit-suisse.com/esg)) to combine the most material ESG factors with traditional financial analysis to calculate an ESG integrated credit rating, which serves as the basis for a bottom-up security selection process.

## Applied ESG Characteristics <sup>9)</sup>

- ☐ ESG Benchmark    ☒ ESG Integration    ☒ Engagement  
☒ Exclusion Criteria    ☐ Proxy Voting

## ESG Rating in Percent <sup>12)</sup>



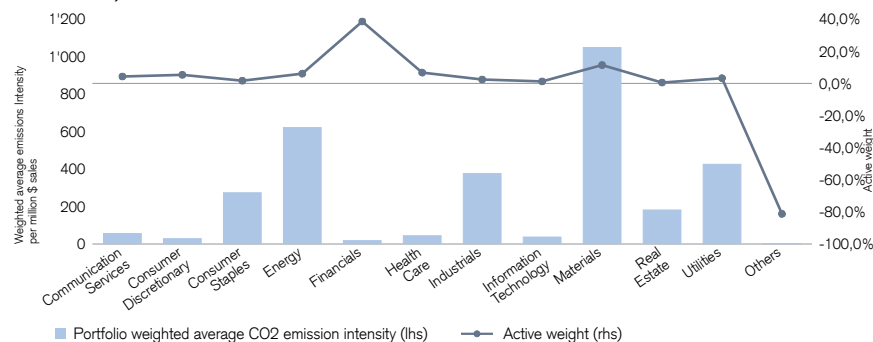
## Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
United States Of America	3,8%	A				
Jyske Bank A/S	1,8%	AAA				
Toronto Dominion (South East Asia)	1,8%	AA				
La Banque Postale Sa	1,8%	A				
Qatar National Bank Qpsc	1,8%	AA				
Export Development Canada	1,3%	AA				
Euroclear Bank Sa/Nv	1,0%	N/A				
Stillwater Mining Company	0,9%	BB				
Societe Generale	0,9%	AAA				
Synchrony Financial	0,9%	A				

## Carbon Emission Intensity <sup>14)</sup>

Tons CO<sub>2</sub>-equivalent emissions per \$m revenues

Portfolio: **212,4**



## Legend

7) 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.

8) For more information on the applied norms-based exclusions please refer to: [www.svk-asir.ch](http://www.svk-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.

9) 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/](http://www.msci.com/our-solutions/esg-investing/)

10) 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.

11) 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.

12) ESG Ratings represents the ESG Rating breakdown in percentage in an absolute view or relative to a benchmark.

13) Low Carbon Transition Score is based on a multi-dimensional risks and opportunities assessment and considers both predominant and secondary risks a company faces. The scale ranges from 0-10 (with 10 representing a potential leader) and is industry agnostic and represents an absolute assessment of a company's position vis-à-vis the transition. On a portfolio level, individual scores are aggregated and compared to the benchmark (if existent).

14) 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.

- 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. 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.
- Sustainability risks: Sustainability risks are environmental, social or governance events or conditions can have a material negative effect on the return, depending on the relevant sector, industry and company exposure.

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.

**The full offering documentations including complete information on risks may be obtained free of charge from a Credit Suisse representative or where available via FundSearch ([credit-suisse.com/fundsearch](https://credit-suisse.com/fundsearch)).**

Data sources as of July 29, 2022: Credit Suisse, otherwise specified.

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