

Risk profile (SRRI) ¹⁾

1	2	3	4	5	6	7
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Credit Suisse (Lux) European Dividend Plus Equity Fund

a subfund of CS Investment Funds 2 - Class UA EUR

Investment policy

The subfund invests in a broadly diversified European equity portfolio that can be expected to yield above-average dividends.

Fund facts

Fund manager

Credit Suisse Asset Management (Schweiz) AG, Felix Maag, Nicola Nolè

Fund manager since

09.09.2009, 09.09.2009, 01.04.2011

Location

Zurich, Zurich, Zurich

Management company

Credit Suisse Fund Management

S.A.

Fund domicile

Luxembourg

Fund currency

EUR

Close of financial year

31. May

Total net assets (in millions)

168,92

Inception date

30.01.2015

Management fee p.a.

0,95%

Ongoing charge

1,27%

Benchmark (BM)

MSCI Europe (NR)

Swinging single pricing (SSP) ³⁾

Yes

Unit class

Category UA

(distribution)

Unit class currency

EUR

ISIN number

LU1144416861

Bloomberg ticker

CEDPUAE LX

Net Asset Value

10,48

Last distribution

06.07.2021

Distribution value

0,19

Redemptions

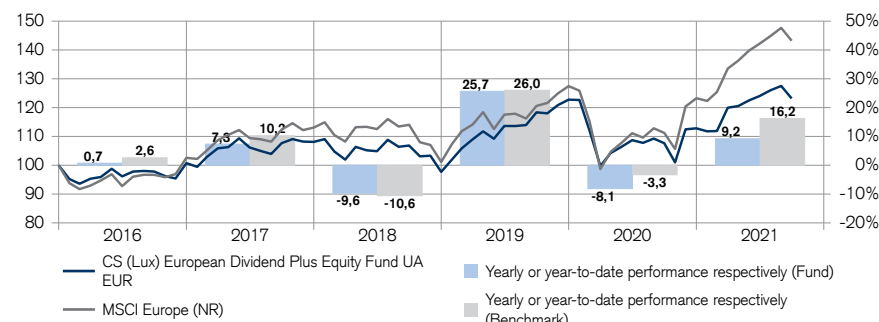
Daily

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

Fund statistics

Dividend Yield (Fund/BM)	4,10/3,00	
	3 years	5 years
Annualised volatility in %	14,51	12,46
Information ratio	-0,64	-0,86
Tracking Error (Ex post)	4,75	4,03
Beta	0,82	0,84

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



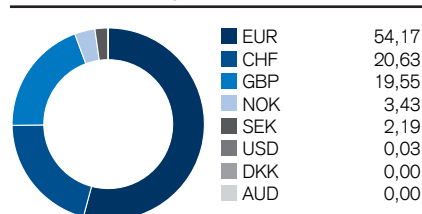
Net performance in EUR ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-3,41	-0,68	9,18	14,42	15,28	25,93
Benchmark	-3,01	0,74	16,20	28,76	25,59	48,15

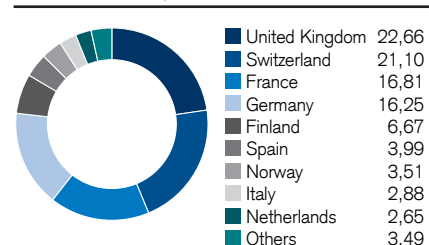
Sectors in %

	Fund	Benchmark	Compared with benchmark
Consumer Staples	18,01	12,55	5,46
Health Care	17,52	14,42	3,10
Financials	16,53	16,00	0,53
Industrials	13,40	14,90	-1,50
Materials	8,61	7,83	0,78
Utilities	8,56	4,05	4,51
Communication Services	7,36	3,81	3,55
Energy	4,55	4,81	-0,26
Cash/Cash Equivalents	2,33	-	2,33
Others	3,15	21,63	-18,48

Currencies in %



Countries in %



Significant Transactions

Purchases	Sales
ANGLO AMERICAN	KON DSM
BASF Reg	-

Top 10 holdings in %

Nestle SA	5,38
Total SA	4,55
Diageo	4,46
Roche Holding AG	4,01
Siemens AG	3,87
AstraZeneca	3,80
Sanofi	3,61
Unilever	3,56
Novartis AG	2,85
Enel	2,81
Total	38,90

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.

Credit Suisse (Lux) European Dividend Plus Equity Fund

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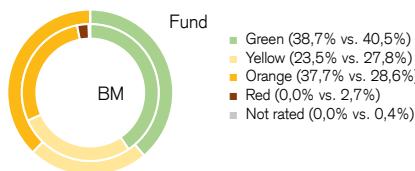
ESG Rating vs Benchmark ⁴⁾

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

ESG Breakdown ⁷⁾

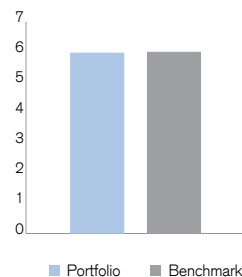
	Score
Overall Score	8,0
Environment	6,8
Climate Change	8,6
Env. Opportunities	6,1
Natural Capital	6,4
Pollution & Waste	5,8
Social	5,5
Human Capital	5,4
Product Liability	5,4
Social Opportunities	5,8
Stakeholder Opposition	7,0
Governance	5,7

ESG Controversies Flag ⁸⁾



Low Carbon Transition Score ¹⁰⁾

Portfolio: **6,0** / Benchmark: **6,0**



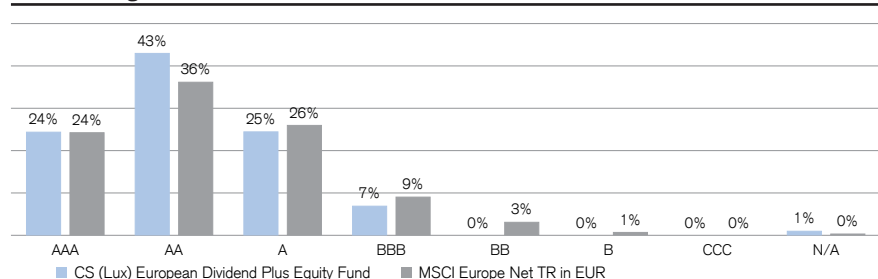
Portfolio Summary ⁵⁾

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) to combine the most material ESG factors with traditional financial analysis to make an ESG adjusted risk-return assessment, which serves as the basis for the portfolio construction.

Applied ESG Characteristics ⁶⁾

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

ESG Rating in Percent vs Benchmark ⁹⁾



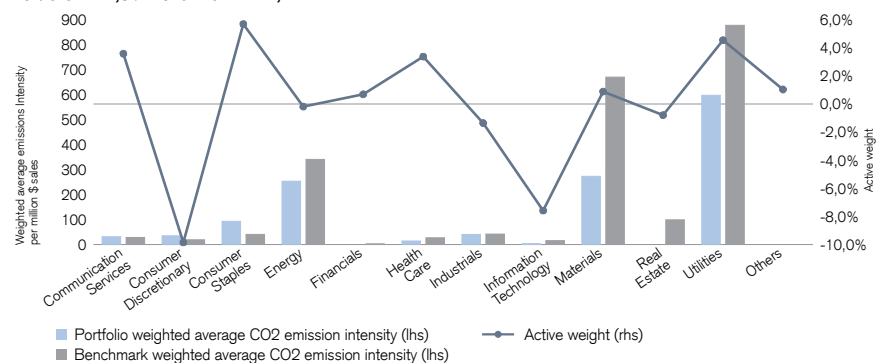
Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
Nestle	5,5%	AA				
TOTALENERGIES SE	4,6%	A				
Diageo plc	4,5%	AAA				
Roche Holding AG	4,1%	A				
Siemens AG	3,9%	AA				
AstraZeneca PLC	3,9%	AA				
Sanofi	3,6%	BBB				
Unilever PLC	3,6%	AA				
Novartis AG	2,9%	A				
Enel	2,8%	AAA				

Carbon Emission Intensity ¹¹⁾

Tons CO₂-equivalent emissions per \$m revenues

Portfolio: **117,3** / Benchmark: **127,7**



Legend

- 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.
- For more information on the applied norms-based exclusions please refer to: 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.
- 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/.
- 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.
- 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.
- ESG Ratings represents the ESG Rating breakdown in percentage in an absolute view or relative to a benchmark.
- 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).
- 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. 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.
- 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 September 30, 2021: Credit Suisse, otherwise specified.

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