For professional investors only

December 31, 2021

Spain

Credit Suisse (Lux) Systematic Index Fund Yield CHF

a subfund of CS Investment Funds 2 - Class UB CHF

Investment policy

The investment objective of the fund is to achieve an appropriate return in Swiss francs. The investment decisions are rule-based by using a momentum- / mean-reverting approach. The fund invests in a broadly diversified portfolio of passive index instruments such as exchange traded funds (ETFs), index-oriented investment funds, structured products, and derivatives. The fund is invested worldwide in equities, bonds, currencies and alternative investments. The overall foreign currency exposure is predominantly hedged back in Swiss francs.

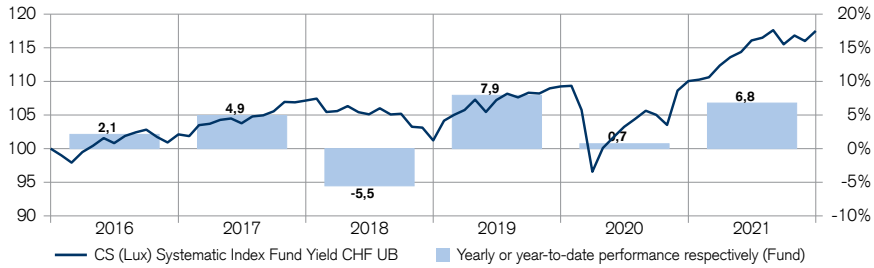
Repositioning as of 20.07.2018

Fund facts

Fund manager	Credit Suisse Asset Management (Schweiz) AG, Christopher Schütz, Sacha Widin
Fund manager since	01.01.2018, 01.01.2018, 01.01.2018
Location	Zurich, Zurich, Zurich
Management company	Credit Suisse Fund Management S.A.
Fund domicile	Luxembourg
Fund currency	CHF
Close of financial year	31. May
Total net assets (in millions)	74,78
Inception date	29.01.2015
Management fee p.a.	0,70%
Ongoing charge	1,18%
Swinging single pricing (SSP) 2)	Yes
Unit class	**Category UB (capital growth)**
Unit class currency	CHF
ISIN number	LU1144418057
Bloomberg ticker	CSICUBC LX
Net Asset Value	115,33

2) 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 1)



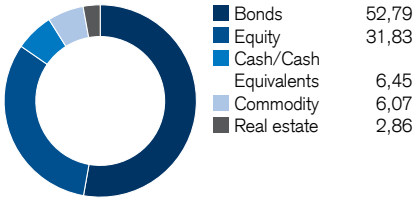
Net performance in CHF 1)

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	1,29	1,72	6,78	6,78	16,08	15,07

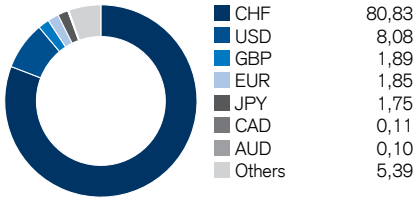
Asset allocation in %

	Cash/Cash Equivalents	Bonds	Equity	Alternatives	Total
Others	6,45	-	-	-	6,45
USA	-	16,01	8,50	-	24,51
Emerging Markets	-	8,22	5,24	-	13,46
Switzerland	-	9,99	7,55	-	17,54
Global	-	4,10	-	8,93	13,03
Euroland	-	10,64	7,46	-	18,10
UK	-	3,83	1,59	-	5,42
Japan	-	-	1,49	-	1,49
Total	**6,45**	**52,79**	**31,83**	**8,93**	**100,00**

Allocation asset classes in %



Currencies in % (after hedging)



Duration

Modified duration in years	5,61

Allocation of bonds in %

Straight bonds	76,66
Emerging Market Bonds	15,57
High Yield Bonds	7,77
Total	**100,00**

Fund statistics

	3 years	5 years
Annualised volatility in %	7,65	6,28
Maximum draw down in % 3)	-11,68	-11,68

3) Maximum drawdown is the most negative cumulative return over a given time period.

Top 10 holdings in %

State Street Switzerland Index Equity Fund	7,55
UBS SBI Foreign AAA-BBB 1-5	7,01
CSIF (Lux) Equity EMU ESG Blue	6,44
UBS Bloomberg Commodity Index ETF	6,07
CSIF (I) MSCI USA ESG Leaders ETF	5,79
Amundi Index Euro AG	5,38
CSIF (Lux) Equity Emerging Markets ESG Blue	5,24
Vanguard US Government Index Fund	5,24
UBS ETF Barclays	4,74
CSIF (Lux) Bond Government Emerging Markets USD	4,24
Total	**57,70**

1) 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. The Fund's investments generally have low credit risk.
- 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.
- Counterparty risk: Bankruptcy or insolvency of the Fund's derivative counterparties may lead to payment or delivery default.
- 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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A summary of investor rights for investing in Luxembourg can be obtained via www.cssf.lu/en/consumer/ , local laws relating to investor rights may apply.
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