

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 Investment Partners (Lux) Global Convertible Bond Fund

a subfund of CS Investment Funds 1 - Class UBH CHF

### Investment policy

The fund provides an actively managed exposure to the broad global convertible investment grade universe, applying a proprietary investment process. The goal is to generate a superior risk-adjusted return in excess of the chosen benchmark with controlled active risk. The fund invests globally with a minimum of 75% in investment grade convertibles.

### Fund facts

<b>Fund manager</b>	Lukas Buxtorf, Rossitza Haritova
<b>Fund manager since</b>	12.12.2016
<b>Location</b>	Pfäffikon SZ
<b>Investment manager</b>	Credit Suisse Investment Partners (Schweiz) AG
<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>	1'271,39
<b>Inception date</b>	27.02.2015
<b>Management fee p.a. <sup>2)</sup></b>	0,90%
<b>Ongoing charge <sup>2)</sup></b>	1,17%
<b>Benchmark (BM)</b>	Refinitiv CV Gl. Inv. Grade (TR) (CHF-Hgd)
<b>Swinging single pricing (SSP) <sup>4)</sup></b>	Yes
<b>Unit class</b>	Category UBH (capital growth)
<b>Unit class currency</b>	CHF
<b>ISIN number</b>	LU1144398432
<b>Bloomberg ticker</b>	CGCUBHC LX
<b>Net Asset Value</b>	110,85
<b>Redemptions</b>	Daily
<b>Morningstar Rating as of 29.07.2022</b>	★★★★

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

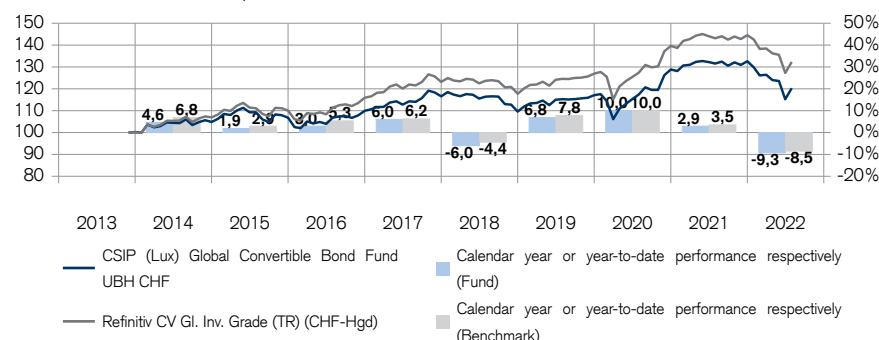
### Fund statistics

	3 years	5 years
Annualised volatility in %	9,05	7,72
Information ratio	-0,45	-0,53
Tracking Error (Ex post)	1,32	1,16
Maximum draw down in % <sup>5)</sup>	-13,19	-13,19

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

### Net performance in CHF (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.



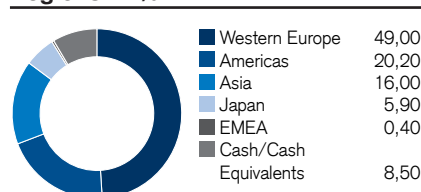
### Net performance in CHF

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	4,41	-2,98	-9,28	-8,56	4,36	5,27
Benchmark	3,93	-2,88	-8,47	-7,58	6,21	8,47

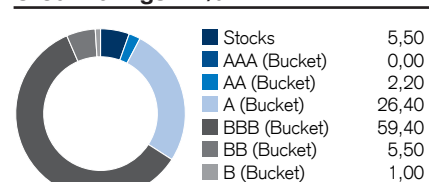
### Sectors in %

Industrials	14,80
Energy	11,90
Financials	11,40
Technology	9,90
Consumer, Cyclical	8,80
Consumer, Non-Cyclical	8,80
Communication	8,50
Cash	8,50
Others	17,40

### Regions in %



### Credit ratings in %



Linear Weighted Average Credit Rating = BBB+

### Number of holdings

Fund	98
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### Duration and yield <sup>6)</sup>

Delta in %	48,70
Current yield	0,41
Bond Floor	87,38
Modified duration in years	2,52

6) Due to the optionalities involved in the structure of convertible bonds, certain assumptions must be applied in order to calculate these figures.

### Top 10 holdings in %

Position	Maturity	as % of assets
Electricite France	14.09.24	4,34
America Movil	02.03.24	4,07
Pioneer Natural Resources	15.05.25	3,80
Southwest Airlines	01.05.25	3,77
Sika AG	05.06.25	3,72
Nippon Steel	05.10.26	3,47
Meituan Dianping	27.04.28	3,12
Total	02.12.22	2,59
LEG Immobilien AG	30.06.28	2,29
STMicroelectronics	04.08.27	2,07
<b>Total</b>		<b>33,24</b>

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

1) 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.

2) 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.

3) The portfolio return takes into account currency hedging, whereas the benchmark return shown here does not take currency hedging into account. Yield to Maturity calculated in share class currency.

# Credit Suisse Investment Partners (Lux) Global Convertible Bond Fund

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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.

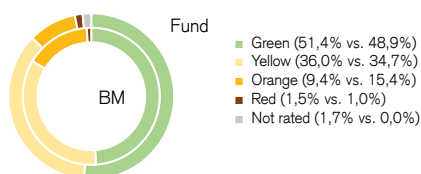
## ESG Rating vs Benchmark <sup>7)</sup>

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

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

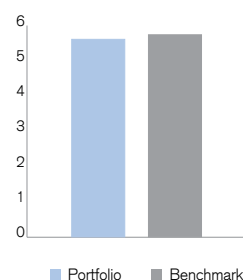
	Score
<b>Overall Score</b>	<b>7,6</b>
<b>Environment</b>	<b>5,4</b>
Climate Change	6,3
Env. Opportunities	5,1
Natural Capital	5,0
Pollution & Waste	5,0
<b>Social</b>	<b>5,5</b>
Human Capital	5,2
Product Liability	5,5
Social Opportunities	4,0
Stakeholder Opposition	7,5
<b>Governance</b>	<b>5,8</b>

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



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

Portfolio: **5,6** / Benchmark: **5,7**



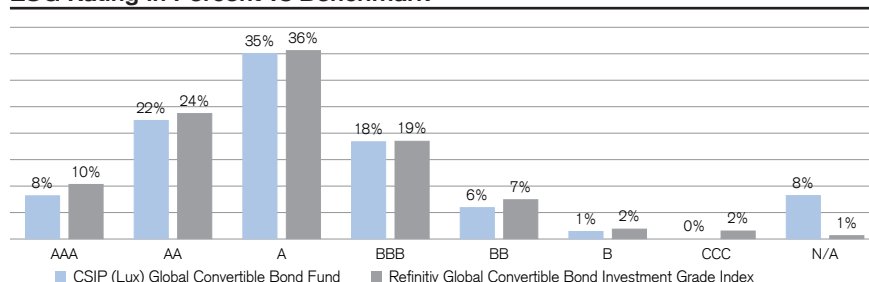
## Portfolio Summary <sup>8)</sup>

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 vs Benchmark <sup>12)</sup>



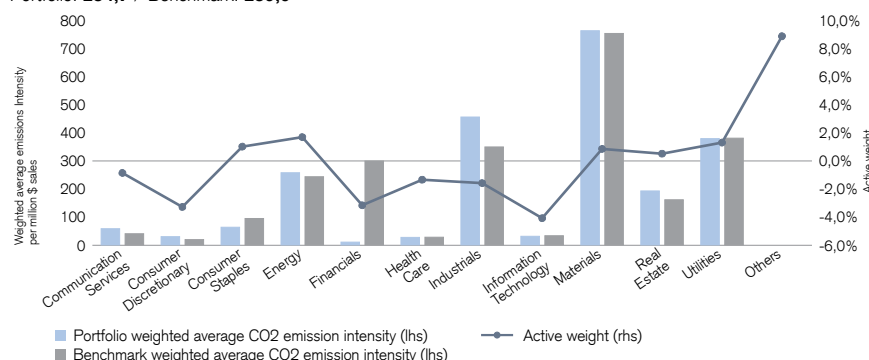
## Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
Electricite De France Sa	4,3%	A	■	■	■	■
America Movil Sab De Cv	4,0%	AAA	■	■	■	■
Pioneer Natural Resources Company	3,8%	BBB	■	■	■	■
Southwest Airlines Co.	3,8%	BB	■	■	■	■
Sika Ag	3,7%	A	■	■	■	■
Nippon Steel Corp.	3,4%	A	■	■	■	■
Meituan	3,1%	AA	■	■	■	■
Total Sa	2,6%	A	■	■	■	■
Leg Immobilien Se	2,3%	AA	■	■	■	■
Stmicroelectronics Nv	2,1%	AA	■	■	■	■

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

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

Portfolio: **254,7** / Benchmark: **259,9**



## 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. 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. 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. The Subfund will endeavor to mitigate this risk by the receipt of financial collateral given as guarantees.
- Event risk: In the case a trigger event occurs contingent capital is converted into equity or written down and thus may lose substantially in value.
- 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 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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