

CS (Lux) Security Equity Fund DB USD

Fund information

Equity

3'479'907'886

Fund total net assets in USD

| | | |
|---|---|---|
| Share class TNA, USD 224'439'641 | Share class NAV, USD 2'173.26 | All-In fee in % 0.1425% |
| MTD (net) return 1.13% Bench. -3.09% | QTD (net) return -10.73% Bench. -8.89% | YTD (net) return -10.73% Bench. -8.89% |

Fund details

| | |
|-------------------------|-----------------------------|
| Morningstar rating | ★★★★★ |
| Investment Manager | Patrick Kolb |
| Fund launch date | 02.05.2013 |
| Share class launch date | 06.04.2017 |
| Share class | DB |
| Share class currency | USD |
| Distribution policy | accumulating |
| Fund domicile | Luxembourg |
| ISIN | LU1215828564 |
| Benchmark | MSCI World ESG Leaders (NR) |

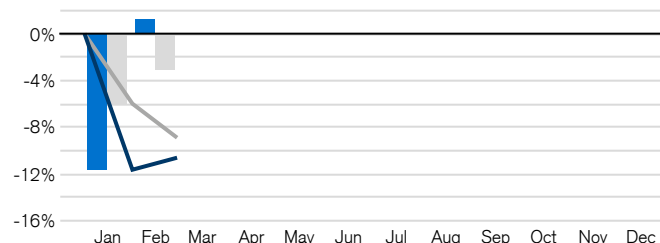
Originally the fund was launched as of Oct. 19th 2006 as a FCP fund.

Investment Policy

The fund assets are invested worldwide in companies that are primarily active in Technology, Healthcare and Industrials, and that offer products and services related to health prevention/protection and environmental safety, IT security, transportation safety, and crime prevention.

Performance overview* - monthly & cumulated

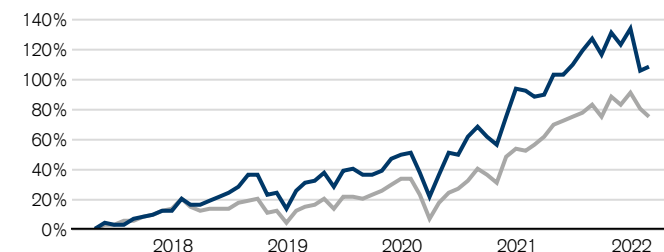
since 01.01.2022



■ Portfolio net - monthly return
■ Benchmark - monthly return
■ Portfolio net - cumulated return
■ Benchmark - cumulated return

Performance overview* - cumulated

since 01.05.2017



■ Portfolio net - cumulated return
■ Benchmark - cumulated return

Performance overview* - monthly & YTD

since 01.01.2022, in %

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|---------------|--------|-------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|--------|
| Portfolio net | -11.73 | 1.13 | | | | | | | | | | | -10.73 |
| Benchmark | -5.98 | -3.09 | | | | | | | | | | | -8.89 |
| Relative net | -5.74 | 4.22 | | | | | | | | | | | -1.84 |

Performance overview*

since 01.05.2017, in %

| | Rolling Returns | | | Annualized Returns | | | |
|---------------|-----------------|------------|--------|--------------------|---------|-------|--|
| | 1 month(s) | 3 month(s) | 1 year | 3 years | 5 years | ITD | |
| Portfolio net | 1.13 | -6.61 | 10.80 | 16.79 | n/a | 16.37 | |
| Benchmark | -3.09 | -4.78 | 11.72 | 14.86 | n/a | 12.16 | |
| Relative net | 4.22 | -1.83 | -0.92 | 1.94 | n/a | 4.21 | |

Risk overview - ex post

since 01.05.2017, in %

| | Annualized risk, in % | | | |
|----------------------|-----------------------|---------|---------|-------|
| | 1 year | 3 years | 5 years | ITD |
| Portfolio volatility | 18.70 | 20.59 | n/a | 18.75 |
| Benchmark volatility | 14.15 | 17.35 | n/a | 15.52 |
| Tracking error | 9.37 | 9.05 | n/a | 8.14 |

Performance overview - yearly*

since 01.05.2017, in %

| | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 |
|---------------|-------|-------|-------|-------|-------|--------|
| Portfolio net | 11.75 | 1.79 | 30.79 | 29.62 | 20.86 | -10.73 |
| Benchmark | 13.39 | -8.71 | 28.41 | 15.30 | 24.70 | -8.89 |
| Relative net | -1.64 | 10.50 | 2.38 | 14.32 | -3.84 | -1.84 |

Potential Risks

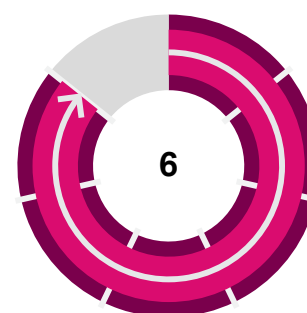
The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

- **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. 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.
- **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.

Risk status*

SRRI metric



Asset breakdown – by sector

In % of economic exposure

| | Portfolio |
|------------------------|-----------|
| IT security | 27.4% |
| Environmental security | 19.7% |
| Health care protection | 19.6% |
| Crime prevention | 17.1% |
| Transportation safety | 15.5% |
| Cash/Cash Equivalents | 0.9% |

Asset breakdown - by risk country

In % of total economic exposure

| | in % | Portfolio |
|----------------|-------|-----------|
| United States | 68.83 | |
| Israel | 7.98 | |
| United Kingdom | 6.36 | |
| Ireland | 5.74 | |
| Luxembourg | 2.65 | |
| Sweden | 2.18 | |
| Australia | 1.67 | |
| Spain | 1.54 | |
| Switzerland | 1.43 | |
| Cash | 0.96 | |
| Germany | 0.66 | |

Asset breakdown - by risk currency

In % of total economic exposure

| | in % | Portfolio |
|-----|-------|-----------|
| USD | 69.72 | |
| EUR | 10.59 | |
| ILS | 7.98 | |
| GBP | 6.36 | |
| SEK | 2.21 | |
| AUD | 1.67 | |
| CHF | 1.44 | |
| JPY | 0.03 | |
| CAD | 0.00 | |
| TWD | 0.00 | |

Top 10 positions

| Instrument Name | Portfolio |
|------------------------------|-----------|
| THERMO FISHER SCIENTIFIC INC | 3.12% |
| FORTINET INC | 3.06% |
| FAIR ISAAC CORP | 3.04% |
| METTLER TOLEDO INC | 3.03% |
| STERIS | 3.03% |
| HEICO CORP | 2.96% |
| CYBER ARK SOFTWARE LTD | 2.93% |
| IDEXX LABORATORIES INC | 2.90% |
| TELEDYNE TECHNOLOGIES INC | 2.83% |
| PALO ALTO NETWORKS INC | 2.73% |

ESG Portfolio Summary

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.

ESG Characteristics

| | ESG Benchmark | ESG Integration | Engagement | Exclusion Criteria | Proxy Voting |
|------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|-------------------------------------|
| Applied criteria | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> | <input checked="" type="checkbox"/> |

ESG overview

According to MSCI ESG methodology

| | Portfolio | Benchmark |
|----------------------------------|-----------|-----------|
| Overall ESG quality rating | AA | AAA |
| Overall ESG quality score | 7.60 | 8.82 |
| Coverage for MSCI Rating/Scoring | 95.71% | 99.93% |

Fund Statistics - ex post

| | Portfolio | Benchmark | 3 years Relative |
|------------------------|-----------|-----------|---------------------|
| Beta | | | 1.07 |
| Information ratio | | | 0.25 |
| Maximum drawdown, in % | -19.31 | -19.69 | |

Key identifiers

| | |
|----------------------------|-----------------------------|
| Bloomberg ticker | CSLEDBU LX |
| Valor no. | 27799770 |
| Benchmark | MSCI World ESG Leaders (NR) |
| Benchmark Bloomberg ticker | NGSINU |

Key facts

| | |
|--------------------------------|---|
| Fund management company | Credit Suisse Fund Management S.A. |
| UCITS | Yes |
| Accounting year end | 31. May |
| Securities lending | Yes |
| Ongoing charges | 0.14% |
| Subscription notice period | daily |
| Subscription Settlement Period | T + 2 |
| Redemption notice period | daily |
| Redemption Settlement Period | T + 2 |
| Closing Time | 15:00 CET |
| Swinging single pricing (SSP*) | partial swing NAV |
| Sales registration | Austria, Switzerland, Germany, Spain, France, Italy, Liechtenstein, Luxembourg, Singapore, Australia, Bahrain, Saudi Arabia |

Glossary

| | |
|-----------------|---|
| Accumulating | Indicates a regular reinvestment of the dividends received in the portfolio itself |
| Annualized Risk | Annualized risk is a statistic, which is used to measure the risk of a fund by describing the range of returns, which were achieved in the observation period are most likely to be achieved. Greater volatility implies greater risk. |
| ITD | Inception-to-date |
| Ongoing Charges | The calculation of the ongoing charge is based on the Committee of European Securities Regulators/10-674 Directive. For a maximum of 12 months from December 31, 2020, the ongoing charges figure is based on estimated expenses. From December 2021, the ongoing charges figure is based on last year's expenses for the year ending December 2021. It excludes performance fees and portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling shares/units in another collective investment undertaking |
| ESG Score | ESG Score which is provided by MSCI ESG, is measured on a scale from 0 (very poor) to 10 (very good). 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 ESG risk exposure. Since Pillar scores are absolute, and Overall scores are relative, the first cannot be averaged to derive the latter |
| ESG aware | This product undertakes investments that explicitly assess and integrate the sustainability characteristics of companies in the investment process. |

Disclaimer*

| | |
|------------------------------------|---|
| Performance overview | Historical performance indications and financial market scenarios are no reliable indicators of future performance. The performance data do not take into account the commissions and costs incurred on the issue and redemption of fund units |
| Swinging Single Pricing | For more details, please refer to the relevant chapter "Net Asset Value" of the fund's prospectus |
| Exclusions of controversial weapon | For more information on the applied norms-based exclusions please refer to: www.svvk-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 |
| Applied ESG Characteristics | 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/ |
| SRRI | The calculation of the risk indicator is based on the Committee of European Securities Regulators/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 no risk-free investment either. |

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| | | | |
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