

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

October 31, 2023

Spain

Multi Asset Premia ("MAP") BH (EUR)

Investment policy

This Fund's investment strategy focuses on monetizing return sources (Risk Premia) across various asset classes with the help of advanced alternative investment methodologies resulting in a highly diversified portfolio. The Fund will have investment exposure to the main alternative factor styles, including without limitation: carry, value, momentum and, additionally within equities, quality, size, and volatility. Examples of markets where such styles could be applied are equity, fixed income, volatility, money market, foreign exchange, and commodity markets, in each case implemented primarily through excess return swaps on UCITS eligible indices.

Fund facts

Fund manager

Didier Anthamatten, Philipp Müller, Giuseppe Travigilia

Fund manager since

04.04.2022, 15.11.2022, 04.04.2022

Location Zürich, Switzerland

Investment manager Credit Suisse AG, Zurich

Management company MultiConcept Fund Management S.A.

Fund domicile Luxembourg

Fund currency USD

Close of financial year 31. Dec

Total net assets (in millions) 429,60

Inception date 07.05.2019

Management fee p.a. ²⁾ 1,20%

Ongoing charge ²⁾ 1,41%

Swinging single pricing (SSP) ⁴⁾ Yes

Unit class **Category BH**
(capital growth)

Unit class currency EUR

ISIN number LU1963358541

Bloomberg ticker MCMAPBE LX

Net Asset Value 99,69

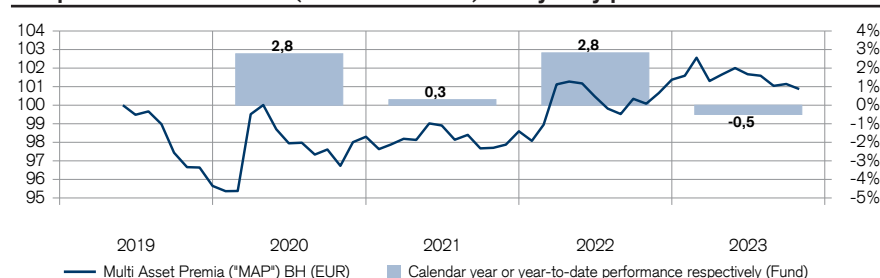
Fund statistics

	1 year	3 years
Annualized volatility in %	2,10	2,37

Top collateral holdings in %

Position	Coupon %	Maturity	as % of assets
Treasury Bill		18.04.24	10,17
Treasury Bill		16.05.24	10,12
Treasury Bill		30.11.23	9,22
Treasury Bill		31.03.24	9,16
Treasury Bill		07.03.24	9,08
Treasury Bill		21.03.24	9,08
Treasury Bill		11.01.24	8,70
Israel Makam Bill		08.11.23	8,12
Treasury Bill		25.01.24	8,02
Treasury Bill		22.02.24	4,56
Total			86,23

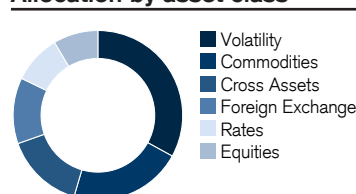
Net performance in EUR (rebased to 100) and yearly performance ¹⁾



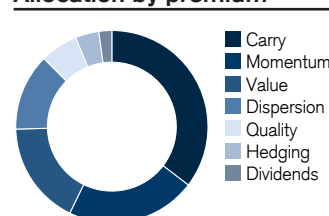
Net performance in EUR ¹⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0,27	-0,71	-0,50	0,79	4,28	-

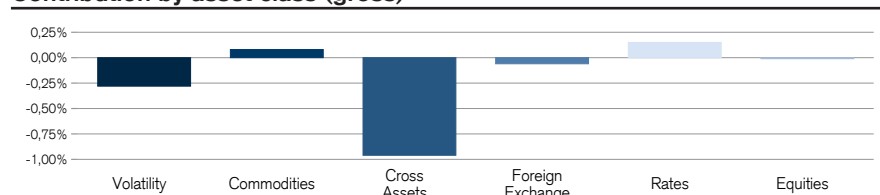
Allocation by asset class



Allocation by premium

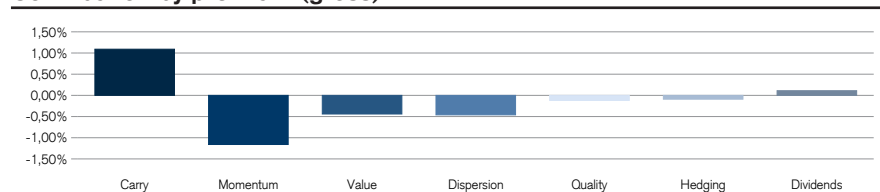


Contribution by asset class (gross) ³⁾



in %	Volatility	Commodities	Cross Assets	Foreign Exchange	Rates	Equities
Current Exposure	50,4	32,9	23,0	19,2	14,2	13,0
MTD Contribution	0,15	-0,18	-0,09	-0,24	-0,08	0,03
YTD Contribution	-0,28	0,08	-0,96	-0,06	0,15	-0,01

Contribution by premium (gross) ³⁾



in %	Carry	Momentum	Value	Dispersion	Quality	Hedging	Dividends
Current Exposure	54,0	33,3	26,5	19,7	9,7	6,0	3,3
MTD Contribution	0,10	-0,13	-0,38	0,00	0,01	-0,02	0,01
YTD Contribution	1,09	-1,16	-0,44	-0,46	-0,12	-0,09	0,11

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

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.

3) Slight differences between the Portfolio total monthly attribution and the monthly net performance are attributable to management fees and expenses. Year-to-date Fund returns represent performance since inception for those Funds that were initiated during the current year. Year-to-date hedge fund manager returns represent performance since the Fund's initial investment in each underlying fund.

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

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 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. In addition, short selling of securities may expose the Fund to particular liquidity risk.
- 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 Fund's use of leverage may lead to an amplified reaction to market movements, i.e. increase the volatility of the Fund and may amount to a more substantial loss than in unleveraged products.

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 <https://www.credit-suisse.com/microsites/multiconcept/en/our-funds.html>.

Contact

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Data sources as of October 31, 2023: Credit Suisse, otherwise specified.

For more information regarding this fund, please contact your Relationship Manager.

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Important information for investors in Spain: The fund is registered at the Comisión Nacional del Mercado de Valores for distribution in Spain by registered distributors. The prospectus, the key investor information document or the document replacing it in the home country of the fund, the management regulations or bylaws and the annual and/or semi-annual reports are available free of charge from registered distributors, such as Credit Suisse AG, Sucursal en España, with registered office at calle Ayala 42, 28001 Madrid, España. Investors should carefully read and analyze the mentioned documents, if necessary with the help of a professional advisor. In Spain, this material is distributed by Credit Suisse AG, Sucursal en España or BNP PARIBAS SECURITIES SERVICES, SUCURSAL EN ESPAÑA. Your Personal Data will be processed in accordance with the Credit Suisse privacy statement accessible at your domicile through the official Credit Suisse website <https://www.credit-suisse.com/media/assets/legal/credit-suisse-ag-sucursal-en-espana.pdf>.