

Credit Suisse (Lux) Systematic Index Fund Yield CHF

a subfund of CS Investment Funds 2 - Class IB 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

Fund domicile

Luxembourg

Fund currency

CHF

Close of financial year

31. May

Total net assets (in millions)

74,78

Inception date

20.05.2019

Management fee p.a.

0,40%

Ongoing charge

0,88%

Swinging single pricing (SSP) ²⁾

Yes

Unit class

Category IB

(capital growth)

Unit class currency

CHF

ISIN number

LU1233274205

Bloomberg ticker

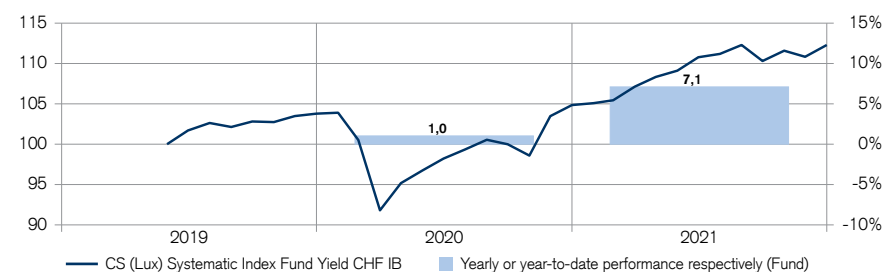
CSICUIB LX

Net Asset Value

1'114,92

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⁾



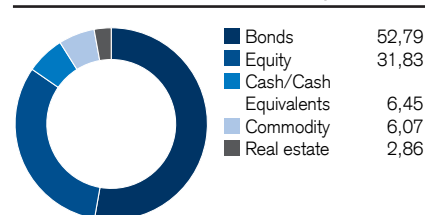
Net performance in CHF ¹⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	1,32	1,80	7,10	7,10	-	-

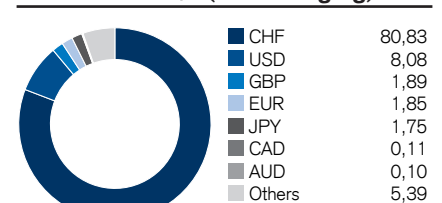
Asset allocation in %

	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
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Allocation of bonds in %

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

Fund statistics

	1 year	3 years
Annualized volatility in %	3,43	-
Information ratio	1,77	-
Tracking Error (Ex post)	0,91	-
Maximum drawdown in % ³⁾	-1,77	-

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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<https://www.cnmv.es/>

*Legal entity, from which the full offering documentation, the key investor information document (KIID), the fund rules, as well as the annual and bi-annual reports, if any, may be obtained free of charge.