

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.

**This is a Marketing Material.**

**January 31, 2024**

Luxembourg

## Credit Suisse Rockefeller<sup>SM</sup> Ocean Engagement Fund Class BH EUR

### Investment policy

The Blue Economy refers to the sustainable use of ocean resources for economic growth, improved livelihoods and jobs, and ocean ecosystem health. The fund's main strategy focuses on company engagement to drive alpha and ocean health. The fund is aligned with the Sustainable Development Goal 14 – Life Below Water. The global portfolio comprises 30-50 highconviction small- and mid-cap stocks selected within three ocean related themes: Pollution Prevention, Carbon Transition and Ocean Conservation. It offers diversified exposure to companies, which will benefit from active investor engagement aiming to foster conservation and sustainable use of oceans and their resources. The fund includes companies, which in the opinion of the Investment Manager, are leaders, improvers, or solutions-oriented in understanding the environmental and social impacts of oceans health. The investment objective is long-term capital appreciation from actively managed exposure to this secular growth theme.

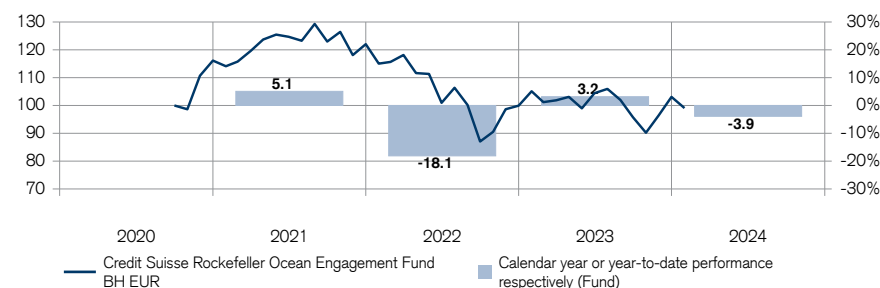
### Fund facts

<b>Fund manager</b>	Credit Suisse AG
<b>Fund manager since</b>	30/07/2020
<b>Location</b>	Zurich
<b>Investment manager</b>	Credit Suisse AG, Zurich
<b>Management company</b>	MultiConcept Fund Management S.A.
<b>Investment advisor</b>	Rockefeller Asset Management
<b>Fund domicile</b>	Luxembourg
<b>Fund currency</b>	USD
<b>Close of financial year</b>	31. Dec
<b>Total net assets (in millions)</b>	308.90
<b>Inception date</b>	30/09/2020
<b>Management fee p.a. <sup>2)</sup></b>	1.15%
<b>Ongoing charge <sup>2)</sup></b>	1.86%
<b>Unit class</b>	<b>Category BH (capital growth)</b>
<b>Unit class currency</b>	EUR
<b>ISIN number</b>	LU2194263567
<b>Bloomberg ticker</b>	CSROEBH LX
<b>Net Asset Value</b>	99.07

### Fund statistics

	<b>1 year</b>	<b>3 years</b>
Annualized volatility in %	16.81	18.06
Maximum drawdown in % <sup>3)</sup>	-14.87	-32.68

### Net performance in EUR (rebased to 100) and yearly performance <sup>1)</sup>



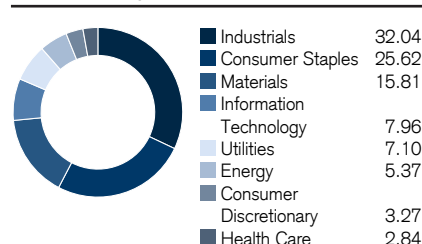
### Net performance in EUR <sup>1)</sup>

	<b>1 month</b>	<b>3 months</b>	<b>YTD</b>	<b>1 year</b>	<b>3 years</b>	<b>5 years</b>
Fund	-3.89	9.83	-3.89	-5.74	-13.17	-

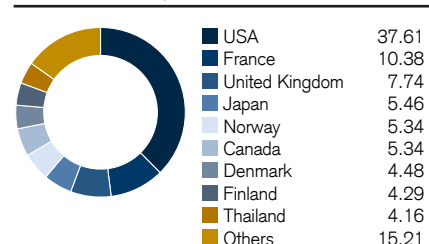
### Investment advisor Rockefeller Asset Management

- Experienced and complementary team of senior portfolio managers.
- Investment manager with a continuously successful track record in sustainable and thematic investing and collaborative engagement outcomes.
- Credit Suisse's deep expertise in investment strategy combined with Rockefeller Asset Management engagement and ocean investment expertise.

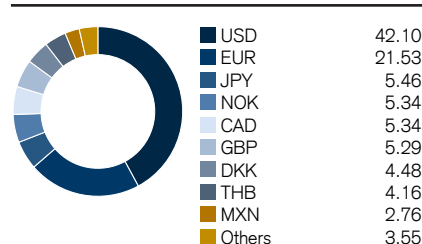
### Sectors in %



### Countries in %



### Currencies in %



Impact Investing: This product undertakes investments that intend to deliver a measurable positive impact on people and/or our planet.

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

<sup>2)</sup> 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.

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

## Sustainability characteristics

Exclusions <sup>4)</sup>	ESG integration <sup>5)</sup>	SDG alignment <sup>6)</sup>	Active ownership <sup>7)</sup>	Impact <sup>8)</sup>
<input checked="" type="checkbox"/> Norms-based exclusions <input checked="" type="checkbox"/> Values-based exclusions	<input checked="" type="checkbox"/> ESG factors integration <input type="checkbox"/> Best-in-class	<input checked="" type="checkbox"/> SDG alignment <input checked="" type="checkbox"/> SDG details	<input checked="" type="checkbox"/> Voting <input checked="" type="checkbox"/> Engagement	<input checked="" type="checkbox"/> IFC Principles <input checked="" type="checkbox"/> Intention and strategy <input checked="" type="checkbox"/> Measurement and reporting

## Exclusion of controversial business activities/fields

Controversial business activities <sup>9)</sup>	Controversial weapons <sup>10)</sup>	Controversial business fields
<input checked="" type="checkbox"/> Business conduct violations	<input checked="" type="checkbox"/> Controversial weapons	<input checked="" type="checkbox"/> Conventional weapons <input checked="" type="checkbox"/> Thermal coal <input checked="" type="checkbox"/> Tobacco <input checked="" type="checkbox"/> Adult entertainment <input checked="" type="checkbox"/> Gambling

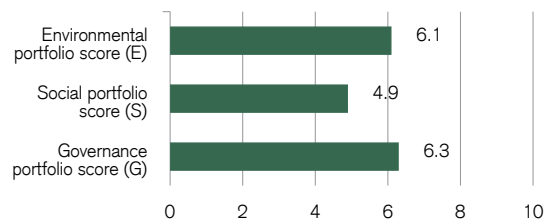
## ESG portfolio summary <sup>11)</sup>

This fund promotes environmental or social characteristics by integrating material ESG factors in the investment decision making process. It therefore qualifies as a financial product under Article 8(1) of the Sustainable Finance Disclosure Regulation (SFDR, Regulation (EU) 2019/2088). The strategy follows the Bank's Sustainable Investment Framework (<https://www.credit-suisse.com/sustainability/en/sustainable-investing.html>).

## Credit Suisse sustainability classification in % <sup>12)</sup>



## Environment, social and governance (ESG) <sup>11)</sup>



Source: MSCI ESG Research

## Top 10 holdings

Holding Name	Weight	CS classification	E	S	G
Waste Management Inc	5.5%	ESG aware	6.1	5.2	6.2
Berry Global Group Inc	3.8%	ESG aware	8.0	3.0	6.9
Advanced Drainage Systems Inc	3.4%	ESG aware	6.5	4.7	7.0
Compagnie de Saint-Gobain SA	3.3%	ESG aware	6.8	4.8	5.6
Loblaw Companies Ltd	3.3%	ESG aware	5.4	5.4	4.9
Albertsons Companies Inc	3.2%	Avoid harm	3.4	4.5	6.7
SSE PLC	3.1%	Sustainable thematic	8.0	8.8	7.7
Trimble Inc	3.0%	ESG aware	4.2	6.2	6.2
Subsea 7 SA	3.0%	Traditional	8.0	8.2	6.9
Crown Holdings Inc	2.9%	ESG aware	9.7	3.2	3.9

Sustainability information: For more information on how to interpret the results of the sustainability section in this report, please visit [www.credit-suisse.com/sustainabilityreporting](http://www.credit-suisse.com/sustainabilityreporting).

4) For Credit Suisse funds and active managed solutions it indicates compliance with Credit Suisse norms-based exclusions on controversial weapons and values-based exclusions with respect to certain controversial business activities; [www.credit-suisse.com/sustainability](http://www.credit-suisse.com/sustainability).

5) ESG integration: Indicates if the fund integrates ESG factors into their investment process in combination with financial analysis. Best-in-class (MF only): Indicates if the fund applies a best-in-class methodology in its investment strategy. Proprietary ESG scoring (MF only): Indicates if the fund applies a proprietary ESG score.

6) SDG alignment: Indicates if the fund is aligned with (some of) the seventeen Sustainable Development Goals (SDGs), set out by the United Nations. SDG details: Indicates to which SDGs the investment strategy of the fund is primarily aligned; <https://sustainabledevelopment.un.org>.

7) Voting: Indicates active ownership practices of the fund; Indicates public reporting of voting behavior of the fund. Engagement: Indicates reporting on engagement activities of the fund; Engagement captures any interactions between the investor and portfolio companies on sustainability issues and relevant strategies, with the goal of improving practices; Indicates if engagement is part of the strategy of the fund.

8) IFC Principles: Indicates if the fund is compliant with the IFC Principles for Operating Impact Management (<https://www.ifc.org>). Intention and strategy: Indicates if there is intention, strategy, capability and governance on the part of the investor to generate impact. Measurement and reporting: Indicates if the investor's impact and contribution is measured and reported at fund level.

9) Positions that show serious weaknesses in business conduct e.g. violation of human rights, environmental degradation or corruption.

10) Controversial weapons includes, but not limited for example nuclear, biological and chemical weapons, cluster bombs and landmines prohibited according to international treaties and are therefore shown separately from other controversial business fields. Funds that do not explicitly exclude controversial weapons in their strategy will show up, even if they are not currently invested in companies involved in controversial weapons.

11) ESG Score which is provided by MSCI ESG, is measured on a scale from 0 (very poor) to 10 (very good). 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, pursuant to Regulation (EU) 2019/2088, please consider the legal and regulatory documents of the fund (such as, e.g., the prospectus) and <https://credit-suisse.com/sfdr>. 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.

12) All portfolio holdings are classified. Categories "Avoid harm" to "Impact investing" indicate sustainable products according to the Credit Suisse Sustainable Investment Framework. "Traditional" indicates that a security is traditional without any sustainability merits, "Not sustainable" indicates the security is not sustainable.

Asset Allocation presented on this page may change over time.

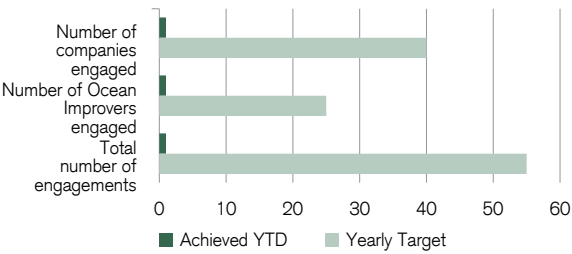
United Nation’s Sustainable Development Goals

UN SDG #14 – Life Below Water:

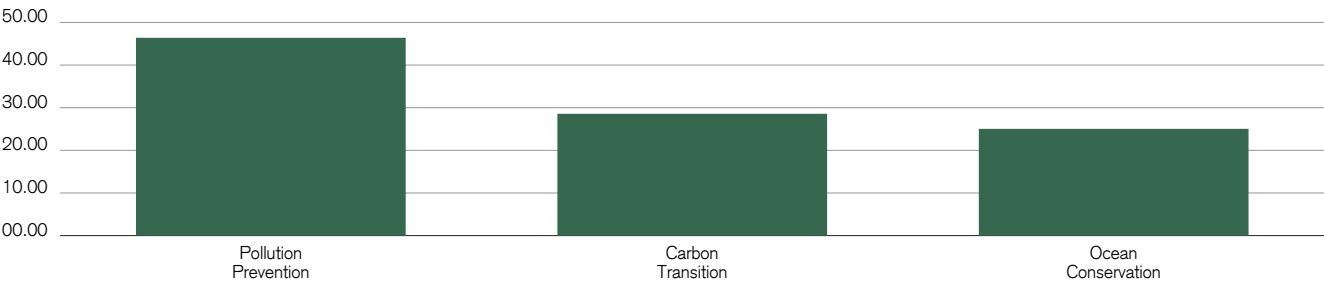


- Sustainably manage and protect marine and coastal ecosystems from pollution of all kinds, in particular from land-based activities
- Address the impacts of ocean acidification
- End overfishing and destructive fishing practices

Engagement indicators

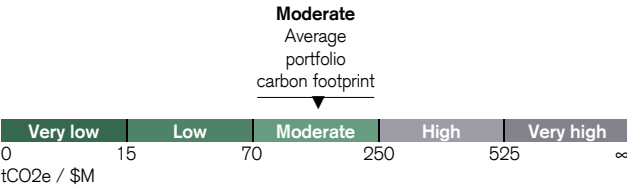


Subthemes in %

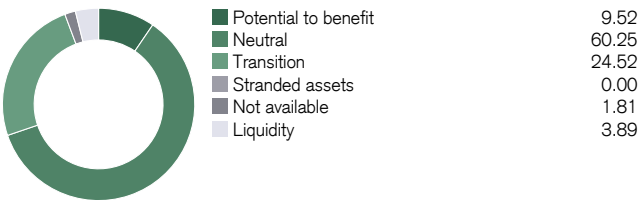


Carbon footprint <sup>13)</sup>

Average portfolio carbon footprint: **moderate (137.9)**.



Transition to a low-carbon economy (risks and opportunities) in % <sup>14)</sup>



Sustainability information: For more information on how to interpret the results of the sustainability section in this report, please visit [www.credit-suisse.com/sustainabilityreporting](http://www.credit-suisse.com/sustainabilityreporting).

13) The average portfolio carbon footprint shows the portfolio’s exposure to carbon-intensive companies. It is calculated as the weighted average tons of greenhouse gas emitted (CO2e) per million (\$) sales of all positions of the portfolio for which data is available. Greenhouse gases are classified per the Greenhouse Gas Protocol (GHG Protocol) and include among others carbon dioxide (CO2), methane (CH4) and nitrous Oxide (N2O). "Carbon dioxide equivalent" or "CO2e" is a term for describing these greenhouse gases in a common unit. The position on the scale assigns the portfolio carbon footprint to one of the five categories "very low" (best) to "very high" (worst). Source: Greenhouse Gas Protocol; <https://ghgprotocol.org/corporate-standard>.

14) The threats of climate change are well known and it is likely that the economy will undergo a fundamental transformation during the decarbonization of the economy. The "low-carbon transition" refers to the transition of the global economy from carbon-intensive operations and energy sources to zero- or low-carbon equivalents. This indicator measures the opportunities and risks of an investment resulting from the transition to a low-carbon economy. Potential to benefit: Positions potentially benefiting through the growth in demand for low-carbon products or services. Neutral: Positions facing limited opportunities and risks resulting from the transition to a low-carbon economy. Transition: Positions facing increased costs or reduced demand for products. Stranded assets: Positions facing potential "stranding" of assets.

## 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.

- Liquidity risk: Assets cannot necessarily be sold at limited cost in an adequately short timeframe. However, this Fund's investments should generally have good liquidity.
- 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. 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 <https://www.credit-suisse.com/microsites/multiconcept/en/our-funds.html>.**

## Contact

e-mail: [list.wealth-funds@credit-suisse.com](mailto:list.wealth-funds@credit-suisse.com)

Data sources as of January 31, 2024: Credit Suisse, otherwise specified.

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

## Important Information

This information is handed out by CREDIT SUISSE (LUXEMBOURG) S.A.<sup>1</sup> to clients. It gives an overview of the main features of the fund. This information is not investment research as it does not constitute substantive research or analysis. The content of this document does therefore not fulfil the legal requirements for the independence of financial research and there is no restriction on trading prior to publication of financial research. The information and opinions contained in this document were produced by Credit Suisse AG and/or any of its affiliates as per the date stated and may be subject to change without prior notification. Although the information has been obtained from and is based upon sources that Credit Suisse AG and/or any of its affiliates believe to be reliable, no representation is made that the information is accurate or complete. Unless stated to the contrary, all figures are unaudited. The information may be outdated at the time the recipient receives this material. The views and opinions expressed within this publication are those of the authors, are based on matters as they exist as of the date of preparation and not as of any future date, and will not be updated or otherwise revised to reflect information that subsequently becomes available or circumstances existing, or changes occurring, after the date hereof. Historical performance indications and financial market scenarios are not a reliable indicator of future results. Currency fluctuations may influence investments in foreign currencies and the return on such investments. This document constitutes marketing material. This document does neither constitute investment advice, nor is it a recommendation to conclude a financial transaction. Before concluding a financial transaction, the investor is advised to ensure that he/she/it understands the related risks and that he/she/it is familiar with and understands the functioning of the relevant types of financial instruments. Further, any investor should check that the relevant type of financial instrument is in line with his/her/its own circumstances with regard to any legal, regulatory, tax or other consequences, if necessary, with the help of a professional advisor. Every investor is advised to consult all relevant information in order to make his/her/its own independent decision before taking any investment decision. Credit Suisse AG and/or any of its affiliates does not accept liability for any loss arising from the use of this document or from the risks inherent in financial markets. This document is addressed to the recipient on the basis of the recipient's explicit request. This document is for the exclusive use of the recipient. Any use of this information by the recipient is under the sole responsibility of the recipient. This document may not be reproduced or disseminated either in part or in full without the written permission of CREDIT SUISSE (LUXEMBOURG) S.A.. This document is not intended for persons who, due to their nationality or place of residence, are not permitted to receive such information under local law. Neither this document nor any copy thereof may be sent, taken into or distributed in the United States or to any US person (within the meaning of Regulation S under the US Securities Act of 1933, as amended). This applies equally to other jurisdictions, unless such actions are performed in compliance with the applicable laws of such jurisdiction. The fund is domiciled in Luxembourg. The representative in Switzerland is Credit Suisse Funds AG, Zurich. The paying agent in Switzerland is Credit Suisse (Switzerland) Ltd., Zurich. The full offering documentation including, the prospectus or offering memorandum, the Key Investor Information Document (KIID), the Key Information Document (KID), the fund rules, as well as the annual and bi-annual reports ("Full offering documentation"), as the case may be, may be obtained free of charge from Credit Suisse Funds AG, Zurich or from any branch of Credit Suisse AG in Switzerland and where available via <http://www.fundinfo.com/>. 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 alternative investment fund manager or the (UCITS) management company, as applicable, may decide to terminate local arrangements for the marketing of the shares/units of a fund, including terminating registrations or notifications with the local supervisory authority. A summary of investor rights for investing in Luxembourg can be obtained via <https://www.credit-suisse.com/microsites/multiconcept/en.html>, local laws relating to investor rights may apply.

Footnote<sup>1</sup>: CREDIT SUISSE (LUXEMBOURG) S.A. is subject to the prudential supervision of the Commission de Surveillance du Secteur Financier ("CSSF"), 283, route d'Arlon, L – 1150 Luxembourg. <sup>a</sup>