

CS Gestión International Fund - CS Fixed Income Duration 0-2 Fund

January 31, 2024
Luxembourg

Class B Acc

Investment policy

The Fund is a feeder fund and will as such always invest at least 85% of its assets in units of the Master Fund (CS DURACION 0-2 FI). The residual assets will consist in ancillary liquid assets, including cash, cash equivalents and short-term deposits.

The Master Fund will either directly or indirectly through other UCI (with a maximum of 10% of the NAV), invest 100% of its total exposure in public and/or corporate debt (including deposits, covered bonds and liquid money market instruments, listed or not, with a maximum of 15% in asset backed securities). It can invest up to 25% of its total exposure in credit derivatives on public or private issuers (OECD), with a maximum average duration of 2 years. Issuers and markets will mainly be based in the OECD, with a maximum of 20% of the Master Fund's total exposure in emerging markets. The average duration of the portfolio will not exceed 2 years.

More than 60% of the total exposure will be invested in issuers rated at least BBB- or, if lower, the Kingdom of Spain's rating at each point in time. To the minimum rating requirement, it will be enough if it is met by at least one of the rating agencies registered in the EU. Foreign currency exposure will not exceed 10% of the total exposure.

The Master Fund can invest more than 35% of its net asset value in securities issued or guaranteed by a Member State of the EU, an Autonomous Community, a Local Authority, supranational institutions where Spain is a member and countries with a credit rating equal or higher than the Kingdom of Spain's rating. The Master Fund can invest in derivative instruments, listed or not in organised derivatives markets, with the objective of hedging or speculation. The maximum market risk exposure through derivative instruments will be limited to the Master Fund's total net asset value.

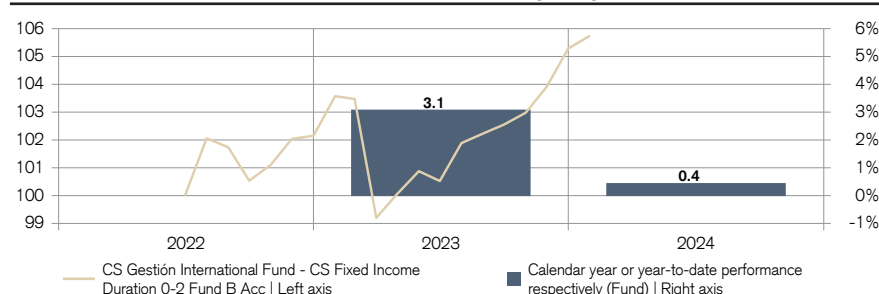
Fund facts

Fund manager	Credit Suisse Gestion S.G.I.I.C., SA
Fund manager since	16/05/2022
Location	Madrid
Management company	MultiConcept Fund Management S.A.
Fund domicile	Luxembourg
Fund currency	EUR
Close of financial year	31. Dec
Total net assets (in millions)	34.22
Inception date	15/06/2022
Management fee p.a. ²⁾	0.60%
Unit class	Category B (capital growth)
Unit class currency	EUR
ISIN number	LU2309417264
Bloomberg ticker	CSID02B LX
Net Asset Value	104.76
Redemptions	Daily

Fund statistics

	1 year	3 years
Annualized volatility in %	3.08	-

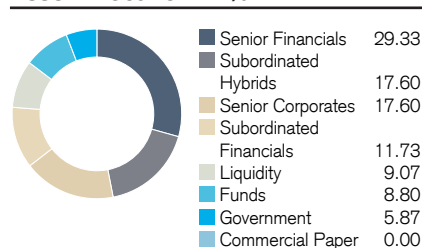
Net performance in EUR (rebased to 100) and yearly performance ¹⁾



Net performance in EUR ¹⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	0.43	2.69	0.43	2.10	-	-

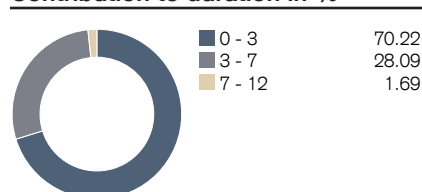
Asset Allocation in %



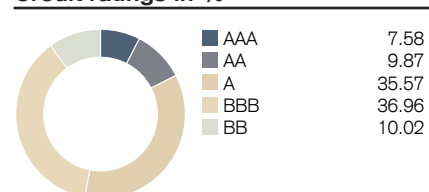
Currencies in %



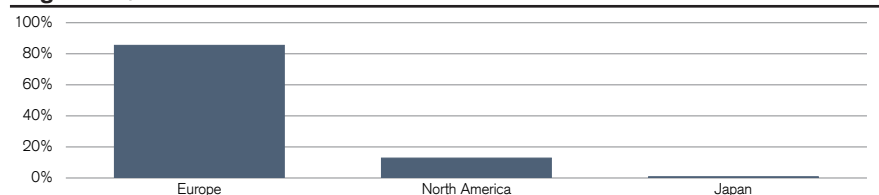
Contribution to duration in %



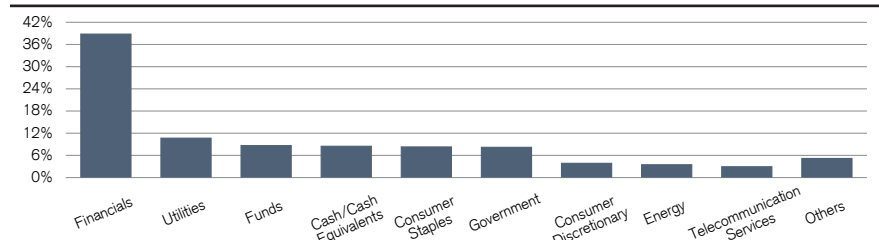
Credit ratings in %



Region in %



Sectors in %



Duration and yield

Gross portfolio yield in %	4.06
Modified duration (including derivatives) in years	1.79
Average Credit Rating*	A

* S&P rating or its equivalent from other agencies.

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. Asset Allocation presented on this page includes the look through of the Master fund in which this fund is invested and may change over time. The disclaimer mentioned at the end of this document also applies to this page.

Contact

If you want more information about the fund, you can contact us by calling +34 91 791 60 00.
www.credit-suisse.com

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A summary of investor rights for investing in Luxembourg can be obtained via www.cssf.lu/en/consumer/, local laws relating to investor rights may apply. The alternative investment fund manager or the 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.

The Total Expense Ratio (TER) is the sum of all commissions and costs charged on an ongoing basis to the average fund assets (operating expenses). The value (ex ante) is expressed as a percentage of the fund's assets and projects the average of the next twelve months under the same preconditions.