CREDIT SUISSE

20 YEARS

July 31, 2013
Luxembourg

Risk profile (SRRI) 1)

1	2	3	**4**	5	6	7

CS Portfolio Fund (Lux) Income (US$)

Class A & B

Investment policy

The aim of the fund is to achieve an appropriate return in USD by taking advantage of the possibilities for international diversification. The fund invests worldwide in fixed and variable rate securities as well as in equities and equity-type securities. Fixed and variable rate securities account for at least 50% of the net assets of the fund at any given time. In addition, money market instruments may be held on an ancillary basis. The fund may also invest a maximum of 20% in real estate and commodities.

Fund facts

Fund manager	Urs Hiller
Fund manager since	01/01/1997
Location	Zürich
Fund domicile	Luxembourg
Fund currency	USD
Close of financial year	31. Mar
Total net assets (in millions)	261.49
Inception date	14/05/1993
Management fee in % p.a.	1.30
Total expense ratio (ex ante) in %	1.53
Benchmark (BM)	CB CS PF (Lux) Income (US$)

Unit Class	**Category A (distribution)**	**Category B (capital growth)**
Unit class currency	USD	USD
ISIN number	LU0078046876	LU0078046959
Bloomberg ticker	CRSIUAI LX	CRSIUBI LX
Net Asset Value	136.30	238.85
Last distribution	21/05/2013	-
Distribution value	1.30	-
EU taxation		In scope - tax

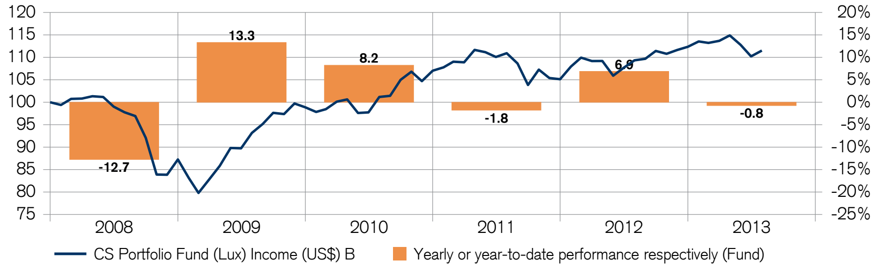
Used Bechmark Indices

Equity	MSCI USA (NR)
Equity	MSCI AC World ex USA (NR)
Bond	JPM GBI USA Traded 1-10Y
Bond	JPM GBI Global Traded 1-10Y (Hedged into USD)
Money Market	JPM US Cash 1M
Others	DJ-UBS Commodity Index (RI)
Others	FTSE EPRA/NAREIT Dev. (NR)
Others	London Gold Fixing PM

Duration

Modified duration in years	3.31

Net performance in USD (rebased to 100) and yearly performance 2)



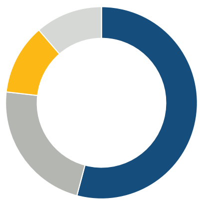
Source: Lipper, a Thomson Reuters company

Net performance in USD 2)

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	1.17	-2.94	-0.75	1.99	10.21	14.05
Benchmark	1.48	-2.05	0.59	3.28	15.60	19.95
Sector*	1.56	-1.45	2.76	5.77	21.02	27.72

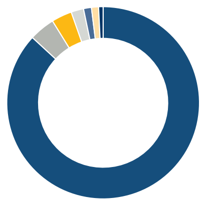
*Lipper Global Mixed Asset USD Conservative - Average performance of funds that belong to the same investment category.

Allocation asset classes in %



Bonds	54.13
Equity	22.68
Cash/Cash Equivalents	11.86
Alternatives	11.33

Currencies in % (after hedging)



USD	86.88
JPY	4.32
EUR	3.43
AUD	2.10
CHF	1.33
CAD	1.19
GBP	0.75

Asset allocation in %

	Cash/Cash Equivalents	Bonds	Equity	Gold/Real Estate/Commodities
USA	11.86	44.14	5.47	6.42
Japan	-	3.87	5.29	2.04
Canada	-	0.40	1.23	-
Switzerland	-	0.13	0.19	-
Asia Pacific	-	0.42	0.45	-
Euroland	-	4.35	3.89	2.43
UK	-	0.83	2.32	-
Emerging Markets	-	-	3.83	0.44
Total	**11.86**	**54.14**	**22.67**	**11.33**

Allocation of bonds in %

Government Bonds / Agency Bonds	62.62
Corporate Bonds	28.08
Inflation Linked Bonds	8.12
Convertible Bonds	0.62
Emerging Market Bonds	0.55
Asset Backed Securities	0.00
Others	0.01
Total	**100.00**

Fund Statistics

	3 years	5 years
Annualised volatility in %	6.15	8.75
Information ratio	-1.11	-0.67
Tracking Error (Ex post)	1.43	1.50
Maximum draw down in % 3)	-7.00	-18.38

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

Top 10 holdings in %

Position	Coupon %	Maturity	as % of assets
US Treasury		31/01/18	3.66
US Treasury		31/10/16	3.21
US Treasury		30/09/19	3.21
US Treasury		15/11/19	3.08
US Treasury		15/02/23	2.89
US Treasury		30/06/16	2.70
US Treasury		30/06/14	2.13
ETFS ETC on Physical Gold			1.92
US Treasury Notes		15/02/15	1.86
DB X - Opt. Yield Balanced			1.57
Total			**26.23**

1) The calculation of the risk indicator is based on the CESR/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.
2) Historical performance indications and financial market scenarios are no guarantee for current or future performance. Performance indications do not consider commissions levied at subscription and/or redemption.
The disclaimer mentioned at the end of this document also applies to this page.

Contact

Credit Suisse Fund Services (Luxembourg) S.A.
5, rue Jean Monnet, P.O. Box 369
L-2013 Luxembourg
Tel +352 43 61 61 616 Fax +352 43 61 61 605