

CS (Lux) AgaNola Global Value Bond Fund

a subfund of CS Investment Funds 1 - Class IBH EUR

Risk profile (SRI) ¹⁾

1	2	3	4	5	6	7
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Investment policy

The investment objective of the fund is to achieve capital appreciation within defined risk diversification rules by making long-biased opportunistic investments in the global fixed income market with active allocation between different credit sectors concentrating on both the investment grade and non-investment grade spectrum. The major part of the assets shall be invested in bonds, other fixed-interest securities (including zero bonds), floating-rate securities, asset and mortgage-backed securities, structured products, convertible bonds and synthetic assets. Investments may be denominated in any currency.

Fund facts

Fund manager

Credit Suisse Asset Management (Schweiz) AG, Oliver Gasser, Romeo Sakac

Fund manager since

31.01.2019, 02.04.2009, 01.04.2017

Location Pfäeffikon, Zurich

Management company Credit Suisse Fund Management S.A.

Fund domicile Luxembourg

Fund currency USD

Close of financial year 31. Oct

Total net assets (in millions) 253,68

Inception date 18.08.2010

Management fee in % p.a. 0,45

TER (as of 31.10.2019) in % 0,67

Benchmark (BM) LIBOR EUR 3M +100 bps p.a. (11/17)

Swinging single pricing (SSP) ⁴⁾ Yes

Unit Class Category IBH (capital growth)

Unit class currency EUR

ISIN number LU0536227472

Bloomberg ticker CSFVSE LX

Net Asset Value 117,66

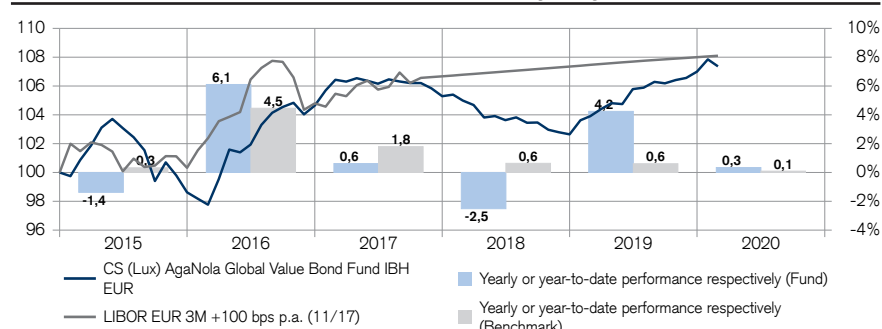
Redemptions Daily

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

Strategic Co-operation between AgaNola AG and Credit Suisse

- Assembling of a strong, experienced and complementary team of senior portfolio managers.
- The team consists of investment managers with a continuously successful track record in convertibles.
- Scalable and process driven platform currently managing assets of more than USD 1.0 billion.

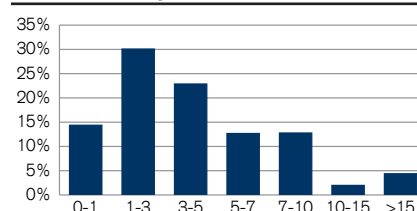
Net performance in EUR (rebased to 100) and yearly performance ²⁾



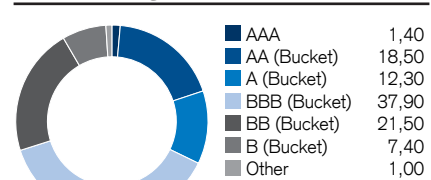
Net performance in EUR ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0,45	0,75	0,34	3,33	0,87	6,44
Benchmark	0,04	0,14	0,09	0,59	2,50	6,53

Maturities in years

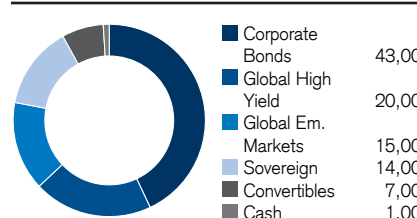


Credit Ratings in %



Linear Weighted Average Credit Rating = BBB+

Sectors in %



Currencies in %

	before hedging
USD	81,30
EUR	12,07
CHF	5,64
GBP	0,82
AUD	0,17

Duration and Yield

	Fund
Yield to maturity in % ³⁾	0,98
Average remaining term to maturity in years	4,89
Modified duration in years	3,32

³⁾ The shown yield to maturity is calculated as of 28.02.2020 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity is an indication only and is subject to change.

Top 10 holdings in %

Position	Maturity	as % of assets
US Treasury	15.05.29	3,73
US Treasury	28.02.21	3,14
US Treasury	15.02.29	2,66
US Treasury	29.02.20	2,57
Aircraft Finance	29.03.23	2,08
Diamond Finance	15.06.21	2,04
United Overseas Bk.	08.03.27	2,02
Lasmo	15.11.27	1,99
Exxon Mobil	06.03.20	1,98
NTT	21.07.21	1,97
Total		24,18

Number of holdings

Fund	114
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Fund Statistics

	3 years	5 years
Annualised volatility in %	1,40	2,52
Information ratio	-0,33	-0,01
Tracking Error (Ex post)	1,62	2,73
Maximum draw down in % ⁵⁾	-3,66	-5,74

⁵⁾ Maximum drawdown is the most negative cumulative return over a given time period.

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 not a risk-free investment either.

²⁾ 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.

³⁾ The portfolio return takes into account currency hedging, whereas the benchmark return shown here does not take currency hedging into account. Yield to Maturity calculated in share class currency.

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.
- 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.

This section is not exhaustive, for more risks, please refer to the Prospectus.

Contact

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Data sources: Credit Suisse, otherwise specified.

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Investment principal on bonds can be eroded depending on sale price, market price or changes in redemption amounts. Care is required when investing in such instruments.

CS (Lux) AgaNola Global Value Bond Fund IBH EUR: This fund is domiciled in Luxembourg. The representative in Switzerland is Credit Suisse Funds AG, Zurich. The paying agent in Switzerland is Credit Suisse (Schweiz) AG, Zurich. The prospectus, the simplified prospectus and/or the Key Investor Information Document (KIID) and the annual and half-yearly reports may be obtained free of charge from the representative or from any branch of Credit Suisse AG in Switzerland.

Important information for investors in Spain

The fund CS (Lux) AgaNola Global Value Bond Fund IBH EUR 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 International, Sucursal en España and/or 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 CS AG, Sucursal en España.

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