

Risk profile (SRRI) ¹⁾

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CS (Lux) Broad EUR Bond Fund

Class UA EUR

Investment policy

The investment objective is to achieve an attractive and steady income in EUR based on the performance of the market for EUR bonds with medium and long-term maturities. The fund will invest in broadly diversified EUR medium to long-term bonds, other fixed income instruments as well as variable rate instruments from the investment grade area. The fund may also invest in convertibles and bonds with options.

Fund facts

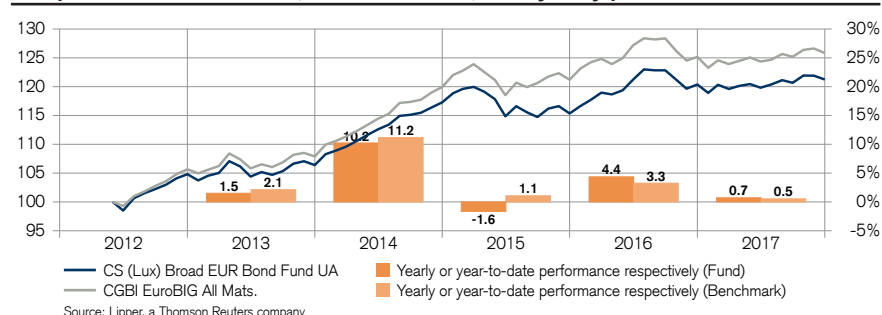
Fund manager	Michel Berger
Fund manager since	31.05.2012
Location	Zurich
Fund domicile	Luxembourg
Fund currency	EUR
Close of financial year	31. Mar
Total net assets (in millions)	50.32
Inception date	27.02.2015
Management fee in % p.a.	0.30
TER (as of 31.03.2017) in %	0.52
Benchmark (BM)	CGBI EuroBIG All Mats.
Swinging single pricing (SSP) ³⁾	Yes
Unit Class	Category UA (distribution)
Unit class currency	EUR
ISIN number	LU1144404420
Bloomberg ticker	CSBEUAE LX
Net Asset Value	98.16
Last distribution	16.05.2017
Distribution value	1.45
Redemptions	Daily

³⁾ For more details, please refer to the relevant chapter "Net Asset Value" of the Fund's prospectus.

Number of holdings

Fund	84
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Net performance in EUR (rebased to 100) and yearly performance ²⁾

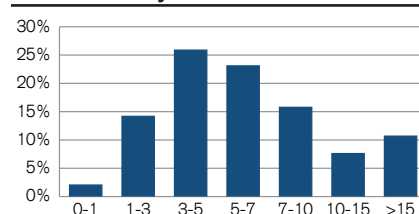


The document reflects performance of the shareclass CS (Lux) Broad EUR Bond Fund UA extended with track record of already existing, equivalent by distribution type and valuation currency retail shareclass.

Net performance in EUR ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0.55	0.47	0.72	0.72	3.38	15.67
Benchmark	-0.63	0.52	0.53	0.53	4.91	19.09
Sector	-	-	-	-	-	-

Maturities in years



Currencies in %

	before hedging	after hedging
EUR	100.00	100.00
USD	0.00	0.00

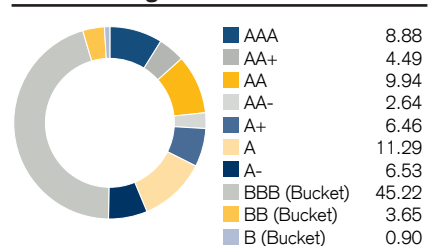
Duration and Yield

	Fund
Gross portfolio yield in %	0.69
Average remaining term to maturity in years	7.06
Modified duration in years	6.23

Asset Allocation in %

Industrial Bonds	39.74
Government	39.40
Financial Bonds	8.75
Sovereign/Agencies	6.32
Utilities	5.03
Cash/Cash Equivalents	0.76
Total	100.00

Credit Ratings in %



Default Probability Weighted Average Credit

Rating = BBB

Linear Weighted Average Credit Rating = A-

Top 10 holdings in %

Position	Maturity	as % of assets
Germany	04.01.37	3.15
France	25.10.38	2.67
France OAT	25.11.24	2.66
Italy	01.12.24	2.47
2.15 Italy 15.12.2021	15.12.21	2.14
GlaxoSmithKline	02.12.24	2.10
Italy BTP	15.03.23	2.01
Instituto Credito	08.03.21	1.98
Microsoft	02.05.33	1.91
Shell Intl. Fin.	24.03.26	1.85
Total		22.94

Fund Statistics

	3 years	5 years
Annualised volatility in %	3.44	3.30
Information ratio	-0.40	-0.59
Tracking Error (Ex post)	1.23	0.99
Maximum draw down in % ⁴⁾	-4.36	-4.36

⁴⁾ 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 future performance. The performance data do not take into account the commissions and costs incurred on the issue and redemption of fund units.

The disclaimer mentioned at the end of this document also applies to this page.

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