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CS (Lux) Global Inflation Linked Bond Fund

a subfund of CS Investment Funds 1 - Class MA USD

Investment policy

The investment objective is to achieve capital appreciation in USD within defined risk parameters. The fund will invest primarily in broadly diversified inflation-indexed debt instruments, bonds, notes, similar fixed-interest or floating-rate securities (including securities issued on a discount basis). The fund may also invest in futures, options and swap transactions for the purpose of hedging and the efficient management of the portfolio. The minimum required credit rating is at least investment grade (BBB- from S&P, Baa3 from Moody's or the equivalent).

Fund facts

Fund manager	Brian Buchmann, Christopher Koslowski
Fund manager since	01.09.2017, 01.10.2015
Location	Zurich
Fund domicile	Luxembourg
Fund currency	USD
Close of financial year	31. Oct
Total net assets (in millions)	892,18
Inception date	13.04.2016
Management fee in % p.a.	0,20
TER (as of 31.10.2018) in %	0,35
Swinging single pricing (SSP) ⁴⁾	Yes

Unit Class	Category MA (distribution)
Unit class currency	USD
ISIN number	LU1336947574
Bloomberg ticker	CSGIMAU LX
Net Asset Value	1'074,10
Distribution Frequency	Yearly
Last distribution	17.12.2019
Distribution value	8,82
Min. Init. Investm. Amount (in mill.)	25
Redemptions	Daily

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

Fund Statistics

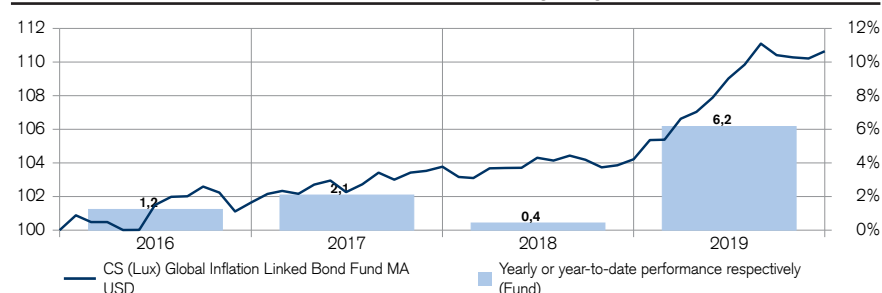
	1 year	3 years
Annualized volatility in %	2,06	1,71
Information ratio	-0,07	-0,67
Tracking Error (Ex post)	0,33	0,33
Maximum draw down in % ⁵⁾	-0,80	-0,80

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

Number of holdings

Fund	151
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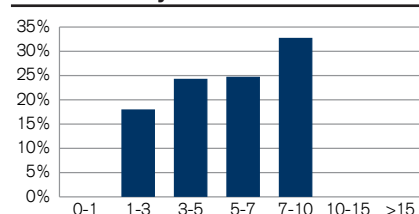
Net performance in USD (rebased to 100) and yearly performance ²⁾



Net performance in USD ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	0,39	0,21	6,17	6,17	8,85	-

Maturities in years



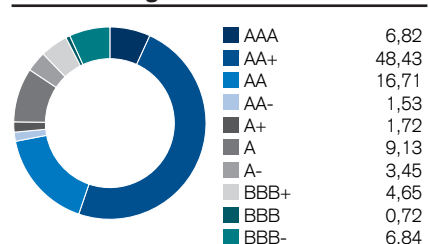
Currencies in %

	before hedging	after hedging
USD	99,98	99,98
JPY	0,03	0,03
DKK	0,01	0,01
CAD	0,01	0,01
AUD	0,01	0,01
SEK	0,00	0,00
CHF	0,00	0,00
NZD	0,00	0,00
EUR	0,00	0,00
GBP	-0,04	-0,04

Asset Allocation in %

Government	85,78
Financial Bonds	5,41
Health Care	2,78
Consumer	1,45
Technology	1,20
Oil & Gas	0,89
Consumer Services	0,82
Industrial Bonds	0,82
Cash/Cash Equivalents	0,48
Others	0,37
Total	100,00

Credit Ratings in %



Default Probability Weighted Average Credit

Rating = A+

Linear Weighted Average Credit Rating = AA-

Duration and Yield

	Fund
Yield to maturity in % (gross) ³⁾	1,90
Average remaining term to maturity in years	5,48
Modified duration in years	5,27

*The shown yield to maturity is calculated as of 31.12.2019 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	15.01.28	3,88
US Treasury	15.01.26	3,42
US Treasury	15.01.27	3,31
US Treasury	15.01.25	3,23
US Treasury	15.07.26	2,56
US Treasury	15.01.24	2,56
US Treasury	15.07.27	2,43
US Treasury	15.07.25	2,38
US Treasury	15.01.25	2,26
US Treasury	15.04.29	2,13
Total		28,16

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.

3) 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 generally have low credit risk.
- 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.

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

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) Global Inflation Linked Bond Fund MA USD: 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

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