

Risk profile (SRRI) <sup>1)</sup>

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## CS (Lux) Money Market Fund - EUR

### Class B EUR

#### Investment policy

The fund invests in EUR-denominated money market instruments as well as in short-term fixed and variable-rate securities of first-class debtors. The creditworthiness for an investment purchase corresponds to at least "A-2" (S&P) / "P-2" (Moody's). The fund, including derivative financial instruments, must have an average bullet maturity of no more than 12 months and an average residual maturity of six months. In the case of variable-rate investments, the next date on which the interest rate is due to be adjusted is deemed to the residual maturity date. The residual maturity of the individual investments may not exceed two years provided that the next date for interest-rate adjustment does not exceed 397 days. The fund is a "money market fund" pursuant to the CESR guidelines for money market funds (CESR / 10-049).

#### Fund facts

<b>Fund manager</b>	Lukas Haas
<b>Fund manager since</b>	01.07.2015
<b>Location</b>	Zurich
<b>Fund domicile</b>	Luxembourg
<b>Fund currency</b>	EUR
<b>Close of financial year</b>	31. Mar
<b>Total net assets (in millions)</b>	102.23
<b>Inception date</b>	16.08.2011
<b>Management fee in % p.a.</b>	0.15
<b>TER (as of 31.03.2018) in %</b>	0.25
<b>Benchmark (BM)</b>	FTSE 3-Month Euro Eurodeposit
<b>Swinging single pricing (SSP) <sup>3)</sup></b>	Yes

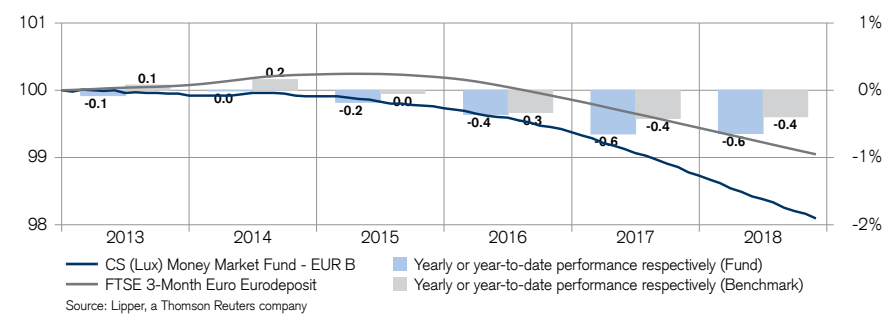
<b>Unit Class</b>	<b>Category B</b> (capital growth)
<b>Unit class currency</b>	EUR
<b>ISIN number</b>	LU0650600199
<b>Bloomberg ticker</b>	CSLMMEB LX
<b>Net Asset Value</b>	98.80
<b>Redemptions</b>	Daily

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

#### Number of holdings

<b>Fund</b>	42
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#### Net performance in EUR (rebased to 100) and yearly performance <sup>2)</sup>

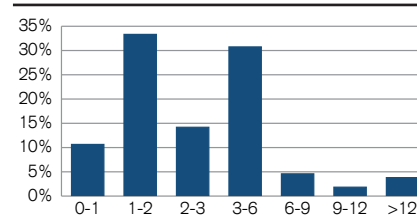


Former Track record of Orchis EUR Money Market (19.04.2005 - 15.08.2011)

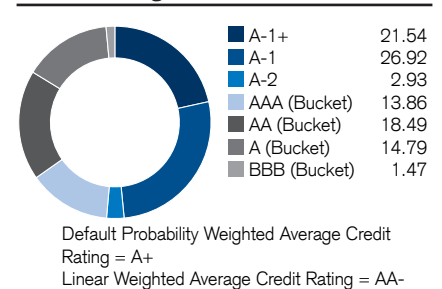
#### Net performance in EUR <sup>2)</sup>

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0.07	-0.16	-0.64	-0.69	-1.67	-1.86
Benchmark	-0.03	-0.11	-0.39	-0.43	-1.15	-1.02

#### Maturities in months



#### Credit Ratings in %



#### Currencies in %

	before hedging	after hedging
EUR	100.00	100.00

#### Duration and Yield

	Fund
Yield to maturity in % (gross)	-0.34
Weighted Average Life (in days)	107
Weighted Average Maturity (in days)	72

#### Asset Allocation in %

Commercial Paper	45.51
Bonds with short maturity	34.40
Floating-rate Notes (FRN)/(FRMTN)	14.21
Cash/Cash Equivalents	5.88
<b>Total</b>	<b>100.00</b>

#### Fund Statistics

	3 years	5 years
Annualised volatility in %	0.06	0.09
Information ratio	-3.35	-3.53
Tracking Error (Ex post)	0.05	0.05
Maximum draw down in % <sup>4)</sup>	-1.67	-1.87

<sup>4)</sup> Maximum drawdown is the most negative cumulative return over a given time period.

#### Top 10 holdings in %

Position	Maturity	as % of assets
EFSF	22.01.19	3.16
Credit Mutuel-CIC Home Loan	06.02.19	3.15
FMS Wertmanagement	20.05.19	3.12
Nordea Bank	16.05.19	3.12
LA BANQUE POSTALE	21.05.19	3.12
Deutsche Apotheker	20.05.19	3.12
Agence Francaise	08.04.19	3.12
Dekabank	18.03.19	3.12
Societe Generale	01.04.19	3.12
PROCTER & GAMBLE CO	28.02.19	3.12
<b>Total</b>		<b>31.28</b>

<sup>1)</sup> 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.

<sup>2)</sup> 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.

## Contact

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