

Risk profile (SRRI) ¹⁾

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CS (Lux) Money Market Fund - USD

Class IB USD

Investment policy

The fund invests in USD-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

Fund manager	Lukas Haas
Fund manager since	01.07.2015
Location	Zurich
Fund domicile	Luxembourg
Fund currency	USD
Close of financial year	31. Mar
Total net assets (in millions)	61.54
Inception date	30.07.2014
Management fee in % p.a.	0.25
TER (as of 31.03.2018) in %	0.36
Benchmark (BM)	FTSE 3-Month US Dollar Eurodeposit

Swinging single pricing (SSP) ³⁾ Yes

Unit Class	Category IB
	(capital growth)
Unit class currency	USD
ISIN number	LU0650601163
Bloomberg ticker	CSMUSD1 LX
Net Asset Value	1'032.88
Min. Investment Amount	500'000
Redemptions	Daily

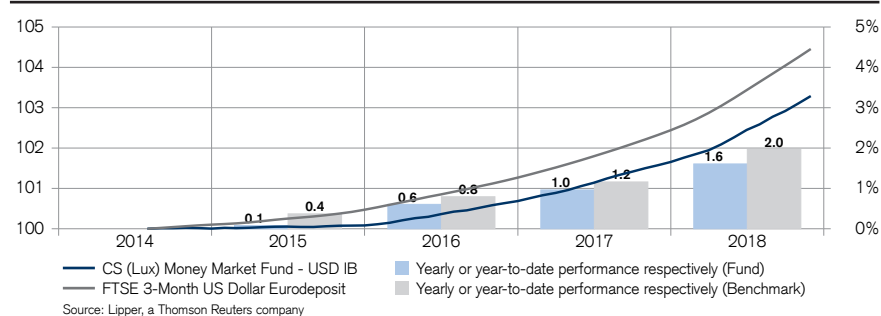
³⁾ For more details, please refer to the relevant chapter "Net Asset Value" of the Fund's prospectus.

Fund Statistics

	1 year	3 years
Annualized volatility in %	0.14	0.16
Information ratio	-5.96	-4.31
Tracking Error (Ex post)	0.07	0.06
Maximum draw down in % ⁴⁾	-	-

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

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

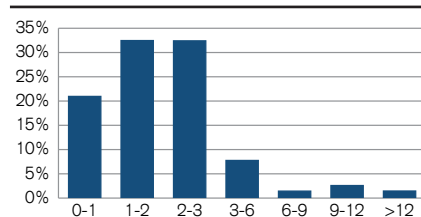


Former Track record of Orchis USD Money Market (19.04.2005 - 15.08.2011)

Net performance in USD ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	0.18	0.50	1.61	1.69	3.21	-
Benchmark	0.20	0.59	1.96	2.08	4.02	-

Maturities in months



Currencies in %

	before hedging	after hedging
USD	100.00	100.00

Duration and Yield

	Fund
Yield to maturity in % (gross)	2.54
Weighted Average Life (in days)	74
Weighted Average Maturity (in days)	59

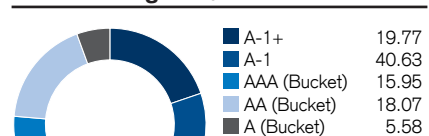
Asset Allocation in %

Commercial Paper	50.61
Bonds with short maturity	33.70
Floating-rate Notes (FRN)/(FRMTN)	5.90
Cash/Cash Equivalents	9.79
Total	100.00

Number of holdings

Fund	34
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Credit Ratings in %



Default Probability Weighted Average Credit

Rating = AA-

Linear Weighted Average Credit Rating = AA-

Top 10 holdings in %

Position	Maturity	as % of assets
Canada Government	27.02.19	8.83
US TREASURY N/B	15.01.19	5.33
US Treasury	15.12.18	4.43
Europ. Inv. Bk	18.12.18	3.55
KFW	06.02.19	3.53
Erste Abwicklungsanstalt	21.02.19	3.53
DEKABANK DEUTSCHE GIRO	04.12.18	3.52
City of Malmo	18.01.19	3.51
EUROFIMA	24.01.19	3.51
DEVELOPMENT BK OF JAPAN	24.01.19	3.51
Total		43.26

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.

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