

# CS (Lux) Focus Momentum

a subfund of CS Investment Funds 4 - Class EB USD

## Investment policy

The Subfund's investment strategy consists of a discretionary combination of systematic strategies which aim to benefit from structural return sources (i.e., Risk Premia) and market movements. More specifically, the Subfund's investment strategy focuses on systematically monetizing return sources like trend following strategies across various asset classes.

Repositioning of CS (Lux) SystematicReturn Fund into CS (Lux) Focus Momentum as of 01.12.2017

## Fund facts

<b>Fund manager</b>	Mehmet Güngörmez
<b>Fund manager since</b>	10.03.2017
<b>Location</b>	Zürich
<b>Management company</b>	Credit Suisse Fund Management S.A.
<b>Fund domicile</b>	Luxembourg
<b>Fund currency</b>	USD
<b>Close of financial year</b>	30. Nov
<b>Total net assets (in millions)</b>	208,35
<b>Inception date</b>	19.08.2014
<b>Management fee in % p.a.</b>	0,40
<b>TER without performance fee in %</b>	0,62
<b>Performance fee in % with Highwatermark</b>	-
<b>TER with performance fee in %</b>	0,62
<b>Benchmark (BM)</b>	No Benchmark
<b>Swinging single pricing (SSP) <sup>2)</sup></b>	Yes

<b>Unit Class</b>	<b>Category EB (capital growth)</b>
<b>Unit class currency</b>	USD
<b>ISIN number</b>	LU1079704018
<b>Bloomberg ticker</b>	CSYRUB LX
<b>Net Asset Value</b>	966,21

<sup>2)</sup> For more details, please refer to the relevant chapter "Net Asset Value" of the Fund's prospectus.

## Fund Statistics

	3 years	5 years
Annualised volatility in %	9,85	8,09
Information ratio	-	-
Tracking Error (Ex post)	-	-
Beta	-	-

## Net performance in USD (rebased to 100) and yearly performance <sup>1)</sup>



## Net performance in USD <sup>1)</sup>

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	2,95	1,78	2,42	2,02	-3,69	-0,79

## Exposure allocation by asset class in %

	Long Exposure	Short Exposure	Net Exposure
Equities	31,52	-1,58	29,94
Fixed Income	103,27	-10,62	92,65
Foreign Exchange	94,06	-2,32	91,74
Commodities	31,27	-3,35	27,92
<b>Total</b>	<b>260,12</b>	<b>-17,87</b>	<b>242,25</b>

## Top collateral holdings in %

Position	Coupon %	Maturity	as % of assets
Treasury Bill		17.06.21	16,90
Treasury Bill		25.02.21	16,40
Treasury Bill		23.04.21	15,90
Treasury Bill		03.12.20	14,90
Treasury Bill		20.05.21	12,50
Treasury Bill		28.01.21	12,00
Treasury Bill		31.12.20	4,80
<b>Total</b>			<b>93,40</b>

## Performance attribution by asset class in %

Equities	1,52
Fixed Income	-0,36
Foreign Exchange	1,36
Commodities	0,70
<b>Total</b>	<b>3,22</b>

<sup>1)</sup> 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.

## 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. In addition, short selling of securities may expose the Fund to particular liquidity risk.
- 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.
- Event risk: In the case a trigger event occurs contingent capital is converted into equity or written down and thus may lose substantially in value.
- 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.

The product's investment objectives, risks, charges and expenses, as well as more complete information about the product, are provided in the prospectus (or relevant offering document), which should be read carefully before investing.

## Contact

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Data sources: Credit Suisse, otherwise specified.

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Alternative investments (e.g. Hedge Funds or Private Equity) are complex instruments and may carry a very high degree of risk. Such risks can arise from extensive use of short sales, derivatives and debt capital. Furthermore, the minimum investment periods can be long. Hedge Funds are intended only for investors who understand and accept the associated risks. The primary characteristic that an investment in Non-Traditional Funds entails is the broad use of financial derivatives. Acquiring derivative financial instruments may involve elevated financial leverage. More financial leverage may be created through debt and short-position transactions, and this additional financial leverage may potentially involve considerably greater losses than the sum invested in the financial derivative itself. Non-Traditional Funds may invest in securities in unusual situations, i.e. securities of companies that are involved in the process of reorganization and liquidation, which may generate higher returns, but which imply a high level of risk and less liquidity than other investments. Non-Traditional Funds usually tend to be domiciled in offshore countries or territories whose regulatory standards and, in particular, supervision standards are not as strict as the respective standards in Spain. Many Non-Traditional Funds do not adopt fixed diversification guidelines for their investments and, therefore, may be highly focused on certain sectors or markets. The Fund may make investments in emerging markets, which entails the risks associated with a certain degree of political instability and some relatively unpredictable financial markets and economic growth patterns, such as an increased risk of confiscation and nationalization, confiscatory taxation, restrictions on the repatriation of funds, etc. Investments in Non-Traditional Funds are subject to restrictions on transfers and redemptions. The transfer of investments is normally subject to approval by the Fund, and redemption of the investment is usually only authorized after an initial period of non-transferability. The redemption of holdings normally requires long periods of advance notice. In most cases, there is no liquid market for investments in Non-Traditional Funds. In addition, it is important to note the enormous quantity of subcategories of funds of this type that exist on the market. One risk factor that should be considered is the dependence on key employees of the Fund (Portfolio Managers). The remuneration of the portfolio managers may include incentives based on performance which, combined with the fact that the level of Management transparency may not be as high as with other more regulated markets, may prompt these managers to make riskier or more speculative investments. The levels of experience of the managers may differ from one to another. Potential investors in Non-Traditional Funds should carefully consider the various risk factors when evaluating the suitability of their investment. This document does not contain an exhaustive listing of all of the risks associated with investments in Non-Traditional Funds. Investors should also assess the aforementioned risk factors by reading the prospectus of the fund in which they intend to invest. Investments in Non-Traditional Funds entails a high level of risk and are only suitable for experienced investors who completely understand and are willing to assume the risks that these investments entail and the exposure to potential losses that could affect the total investment.

CS (Lux) Focus Momentum EB 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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