

# CS (Lux) SystematicReturn Fund USD

a subfund of CS Investment Funds 4 - Class B 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.

## Fund facts

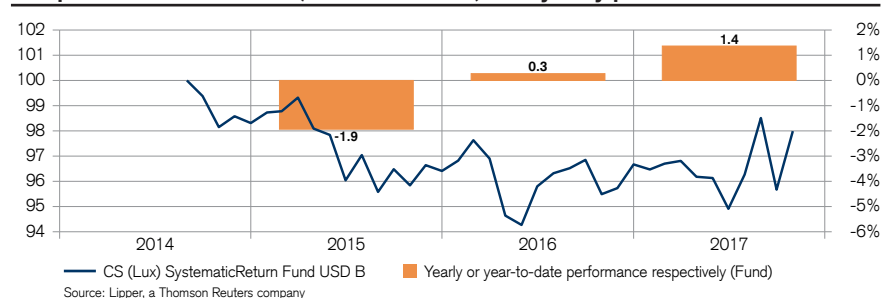
<b>Fund manager</b>	Mehmet Güngörmez, Bernard Hechinger
<b>Fund manager since</b>	10.03.2017, 10.03.2017
<b>Location</b>	Zürich, Zürich
<b>Fund domicile</b>	Luxembourg
<b>Fund currency</b>	USD
<b>Close of financial year</b>	30. Nov
<b>Total net assets (in millions)</b>	448.65
<b>Inception date</b>	19.08.2014
<b>Management fee in % p.a.</b>	1.30
<b>TER without performance fee in %</b>	1.55
<b>Performance fee in % with Highwatermark</b>	10.00
<b>TER with performance fee in %</b>	1.55
<b>Benchmark (BM)</b>	No Benchmark
<b>Swinging single pricing (SSP) <sup>2)</sup></b>	Yes
<b>Unit Class</b>	<b>Category B</b> (capital growth)
<b>Unit class currency</b>	USD
<b>ISIN number</b>	LU1079703630
<b>Bloomberg ticker</b>	CSSRTUB LX
<b>Net Asset Value</b>	98.00

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

## Fund Statistics

	<b>1 year</b>	<b>3 years</b>
Annualized volatility in %	5.14	4.06
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>

	<b>1 month</b>	<b>3 months</b>	<b>YTD</b>	<b>1 year</b>	<b>3 years</b>	<b>5 years</b>
Fund	2.42	1.79	1.37	2.62	-0.16	-

## Historical monthly performance in % <sup>1)</sup>

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	-0.21	0.24	0.11	-0.65	-0.05	-1.27	1.43	2.33	-2.88	2.42	-	-	1.37
2016	0.43	0.84	-0.75	-2.33	-0.39	1.62	0.54	0.21	0.34	-1.40	0.25	0.98	0.27
2015	0.02	0.05	0.55	-1.24	-0.25	-1.84	1.04	-1.50	0.94	-0.66	0.83	-0.24	-1.93
2014	-	-	-	-	-	-	-	-	-0.62	-1.24	0.44	-0.27	-

## Exposure allocation by asset class in %

	<b>Long Exposure</b>	<b>Short Exposure</b>	<b>Net Exposure</b>
Equities	71.00	0.00	71.00
Fixed Income	77.30	-54.20	23.10
Foreign Exchange	56.40	-19.20	37.20
Commodities	28.00	-11.90	16.10
<b>Total</b>	<b>232.70</b>	<b>-85.30</b>	<b>147.40</b>

## Top collateral holdings in %

Position	Coupon %	Maturity	as % of assets
US Treasury Bill		01.03.18	17.80
US Treasury Bill		01.02.18	17.60
US Treasury Bill		29.03.18	15.60
US Treasury Bill		26.04.18	14.50
US Treasury Bill		04.01.18	13.90
US Treasury Bill		07.12.17	10.50
<b>Total</b>			<b>89.90</b>

## Performance attribution by asset class in %

Equities	2.25
Fixed Income	0.00
Foreign Exchange	-0.76
Commodities	0.96
<b>Total</b>	<b>2.45</b>

<sup>1)</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.  
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