

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

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## CS (Lux) Broad USD Bond Fund

### Class UB USD

#### Investment policy

The investment objective is to achieve an attractive and steady income in USD based on the performance of the market for USD bonds with medium and long-term maturities. The fund will invest in broadly diversified USD medium to long-term bonds, other fixed income instruments as well as variable rate instruments from the investment grade area.

#### Fund facts

<b>Fund manager</b>	Michel Berger
<b>Fund manager since</b>	01.05.2012
<b>Location</b>	Zurich
<b>Fund domicile</b>	Luxembourg
<b>Fund currency</b>	USD
<b>Close of financial year</b>	31. Mar
<b>Total net assets (in millions)</b>	130.87
<b>Inception date</b>	27.02.2015
<b>Management fee in % p.a.</b>	0.30
<b>TER (as of 31.03.2017) in %</b>	0.48
<b>Benchmark (BM)</b>	CGBI Eurodollar BBB- or Better
<b>Swinging single pricing (SSP) <sup>3)</sup></b>	Yes

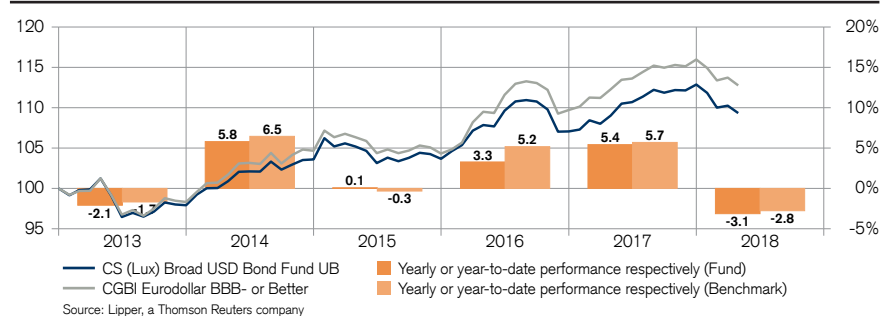
<b>Unit Class</b>	<b>Category UB</b>
	<b>(capital growth)</b>
<b>Unit class currency</b>	USD
<b>ISIN number</b>	LU1144405583
<b>Bloomberg ticker</b>	CBDUUBU LX
<b>Net Asset Value</b>	103.93
<b>Redemptions</b>	Daily

<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>	145
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#### Net performance in USD (rebased to 100) and yearly performance <sup>2)</sup>

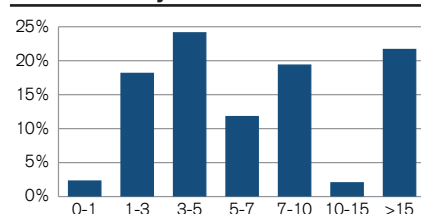


Fund's track record of Origin USD Fixed Income (19.04.2005 - 15.09.2013). The document reflects performance of the shareclass CS (Lux) Broad USD Bond Fund UB extended with track record of already existing, equivalent by distribution type and valuation currency retail shareclass.

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

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0.83	-2.24	-3.13	0.28	3.94	8.00
Benchmark	-0.85	-1.88	-2.77	0.43	6.04	11.38
Sector	-	-	-	-	-	-

#### Maturities in years



#### Duration and Yield

	Fund
Yield to maturity in %	3.86
Average remaining term to maturity in years	8.82
Modified duration in years	6.35

#### Asset Allocation in %

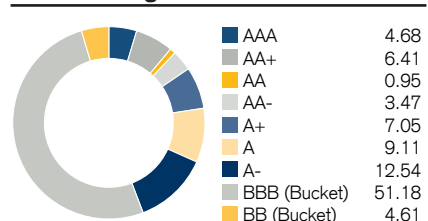
Industrial Bonds	56.80
Financial Bonds	20.47
Government	10.28
Sovereign/Agencies	7.06
Utilities	2.61
Structured Notes	1.27
Cash/Cash Equivalents	1.50
<b>Total</b>	<b>99.99</b>

#### Fund Statistics

	3 years	5 years
Annualised volatility in %	3.18	3.43
Information ratio	-0.90	-0.90
Tracking Error (Ex post)	0.74	0.69
Maximum draw down in % <sup>4)</sup>	-3.53	-4.72

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

#### Credit Ratings in %



Default Probability Weighted Average Credit Rating = BBB

Linear Weighted Average Credit Rating = A-

#### Top 10 holdings in %

Position	Maturity	as % of assets
EIB	15.02.36	1.91
US Treasury	15.02.45	1.72
Goldman Sachs	15.02.33	1.59
Fannie Mae	15.07.37	1.55
United States of America	15.08.42	1.46
Bank of America	07.02.42	1.40
World Bank	29.09.34	1.28
Rabobank	11.01.21	1.21
Comcast	15.01.43	1.17
JT International Fin.	15.07.25	1.15
<b>Total</b>		<b>14.44</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

**CREDIT SUISSE AG**  
**Sucursal en España**  
**Calle Ayala 42**  
**28001 Madrid/Spain**  
**Tel +34 91 791 60 00 Fax +34 91 791 60 10**

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