

# CS (Lux) Alternative Opportunities Fund EA USD

## Fund information

Multi Asset Solutions

**187.51**

Fund total net assets, USD in millions

|   |                                       |  |
|---|---------------------------------------|--|
| Share class TNA, USD in millions<br><b>187.51</b> | Share class NAV, USD<br><b>989.40</b> | Management fee p.a. <sup>1</sup><br><b>0.45%</b> |
| MTD (net) return<br><b>-1.89%</b>                 | QTD (net) return<br><b>-1.89%</b>     | YTD (net) return<br><b>2.35%</b>                 |

## Fund details

|                         |                                    |
|-------------------------|------------------------------------|
| Investment Manager      | Johannes Celander, Gianluca Oderda |
| Fund launch date        | 16.12.2020                         |
| Share class launch date | 16.12.2020                         |
| Share class             | EA                                 |
| Share class currency    | USD                                |
| Distribution policy     | Distributing                       |
| Fund domicile           | Luxembourg                         |
| ISIN                    | LU2258001382                       |

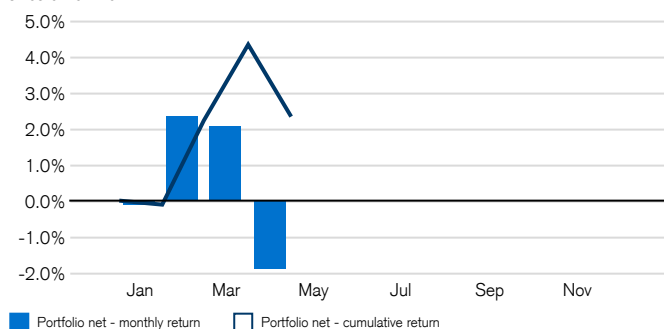
## Investment Policy

The fund seeks to provide exposure to a diversified set of alternative strategies in a UCITS format with daily liquidity. It invests globally in multiple asset classes and currencies seeking to harvest diverse Risk Premia. Alternative investment strategies are implemented mainly via derivatives utilizing leverage and taking both long and short positions.

Investing involves risk including the risk of loss of capital. Past performance does not predict future returns. Neither simulated nor historical performance is a reliable indicator for current or future performance.

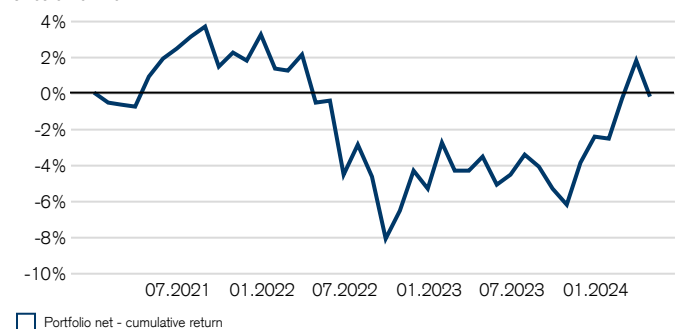
## Performance overview - monthly & cumulative

since 01.01.2024



## Performance overview - cumulative

since 01.01.2021



## Performance overview - monthly & YTD

since 01.01.2024, in %

|               | Jan   | Feb  | Mar  | Apr   | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD  |
|---------------|-------|------|------|-------|-----|-----|-----|-----|-----|-----|-----|-----|------|
| Portfolio net | -0.13 | 2.35 | 2.06 | -1.89 |     |     |     |     |     |     |     |     | 2.35 |

## Performance overview

since 01.01.2021, in %

|               | Rolling Returns |          |        | Annualized Returns |         |       |  |
|---------------|-----------------|----------|--------|--------------------|---------|-------|--|
|               | 1 months        | 3 months | 1 year | 3 years            | 5 years | ITD   |  |
| Portfolio net | -1.89           | 2.48     | 3.47   | -0.37              | n/a     | -0.06 |  |

## Risk overview - ex post

since 01.01.2021, in %

|                      | Annualized risk, in % |         |         |      |
|----------------------|-----------------------|---------|---------|------|
|                      | 1 year                | 3 years | 5 years | ITD  |
| Portfolio volatility | 5.46                  | 5.99    | n/a     | 5.77 |

## Performance overview - yearly

since 01.01.2021, in %

|               | 2021 | 2022  | 2023 | 2024 |
|---------------|------|-------|------|------|
| Portfolio net | 3.20 | -8.21 | 2.96 | 2.35 |

<sup>1</sup> If the currency of a financial product and/or its costs is different from your reference currency, the return and cost may increase or decrease as a result of currency fluctuations.  
The individuals mentioned above only conduct regulated activities in the jurisdiction(s) where they are properly licensed, where relevant.  
Please find the definition of all the acronyms/terms used in this document in the Glossary. Additional important information can be found at the end of the document.

## Key identifiers

|                  |   |
|------------------|---|
| Instrument Name  | Credit Suisse (Lux) Alternative Opportunities Fund EA USD |
| ISIN             | LU2258001382  |
| Bloomberg ticker | CRLAOEU LX  |
| Valor no.        | 58213722  |

## Key facts

|   |                                    |
|---|------------------------------------|
| Fund management company                     | Credit Suisse Fund Management S.A. |
| UCITS                                       | Yes                                |
| SFDR Classification <sup>2</sup>            | Article 6                          |
| Accounting year end                         | 30. November                       |
| Securities lending                          | Yes                                |
| Ongoing charges <sup>3</sup>                | 0.83%                              |
| Subscription notice period                  | daily                              |
| Subscription settlement period              | T + 2                              |
| Redemption notice period                    | daily                              |
| Redemption settlement period                | T + 2                              |
| Distribution frequency                      | annually                           |
| Last distribution                           | 16.01.2024                         |
| Distribution value                          | 10.16                              |
| Distribution currency                       | USD                                |
| Cut-off time                                | 13:00 CET                          |
| Swinging single pricing (SSP <sup>4</sup> ) | Full swing NAV                     |

## Risk overview - ex post

|                          | 1 year<br>Portfolio | 3 years<br>Portfolio |
|--------------------------|---------------------|----------------------|
| Minimum net return, in % | -1.89               | -4.10                |
| Maximum net return, in % | 2.45                | 2.66                 |
| Maximum drawdown, in %   | -2.80               | -11.40               |
| Sharpe ratio             | -0.33               | -0.50                |

## Top 5 positions

| Instrument Name <sup>4</sup> | Weight |
|------------------------------|--------|
| TREASURY NOTE                | 8.43%  |
| TREASURY NOTE                | 8.16%  |
| TREASURY NOTE                | 8.14%  |
| TREASURY NOTE                | 8.09%  |
| TREASURY NOTE                | 8.08%  |

## 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. However, this Fund's investments should generally have good liquidity.
- 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. Investments in less developed financial markets may expose the Fund to increased operational, legal and political risk.
- Sustainability risks: Sustainability risks are environmental, social or governance events or conditions that can have a material negative effect on the return, depending on the relevant sector, industry and company exposure.

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.

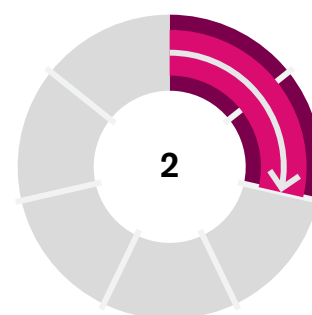
**The Fund's use of leverage may lead to an amplified reaction to market movements, i.e. increase the volatility of the Fund and may amount to a more substantial loss than in unleveraged products.**

**The full offering documentation including complete information on risks may be obtained free of charge from a Credit Suisse client advisor, representative, or, where applicable, via Fundsearch ([credit-suisse.com/fundsearch](https://credit-suisse.com/fundsearch)).**

**The investment promoted in this marketing material concerns the acquisition of units or shares in a fund and not of any underlying assets. The underlying assets are owned by the fund only.**

## Risk profile<sup>5</sup>

PRIIP SRI



Larger values (up to 7) indicate higher risk while lower values (up to 1) indicate lower risk.

<sup>2</sup> ESG data provided is for information purposes only and does not infer that this product is considered a sustainable investment under the CS Sustainable Investment Framework.

<sup>3</sup> If the currency of a financial product and/or its costs is different from your reference currency, the return and cost may increase or decrease as a result of currency fluctuations.

<sup>4</sup> The individual entities and/or instruments mentioned on this page are meant for illustration purposes only and are not intended as a solicitation or an offer to buy or sell any interest or any investment.

<sup>5</sup> The risk indicator assumes you keep the Product for 5 years. The actual risk can vary significantly if you redeem at an early stage and you may get back less. The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets. Be aware of currency risk if your reference currency differs from the currency of the Product. You may receive payments in a different currency, so the final return you will get depends on the exchange rate between the two currencies. Investors shall note that the Product may be exposed to further risks such as operational, counterparty, political, sustainability and legal risks that are not included in the Summary Risk Indicator. This Product does not include any protection from future market performance so you could lose some or all of your investment.

## Glossary

|  |   |
|--|---|
| Annualized Risk                                  | Annualized risk is a statistic, which is used to measure the risk of a fund by describing the range of returns, which were achieved in the observation period are most likely to be achieved. Greater volatility implies greater risk.  |
| Ex post  | Refers to metrics based on historical data  |
| ITD  | Inception-to-date   |
| Maximum drawdown                                 | Represents the worst possible result (in percentage terms) that occurred during the period being analyzed.  |
| MTD  | Month-to-date   |
| NAV  | Net Asset Value   |
| Ongoing Charges                                  | The calculation of the ongoing charge is based on the Committee of European Securities Regulators/10-674 Directive. For a maximum of 12 months from fund fiscal year end and since inception, the ongoing charges figure is based on estimated expenses. After that, the ongoing charges correspond to the TER of the last annual report. It excludes performance fees and portfolio transaction costs, except in the case of an entry/exit charge paid by the fund when buying or selling shares/units in another collective investment undertaking. |
| QTD  | Quarter-to-date   |
| Sustainable Finance Disclosure Regulation (SFDR) | Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector  |
| Sharpe ratio                                     | The Sharpe ratio gives the excess return per unit of risk (in terms of standard deviation). The higher the ratio, the better the risk-return profile of the fund.   |
| TNA  | Total Net Assets  |
| YTD  | Year-to-date  |

## Warning statements

|                         |  |
|-------------------------|--|
| Asset breakdown         | Indicative allocation may change over time. All holdings are shown strictly for information purposes only and do not constitute investment recommendations of Credit Suisse. Please note that this does not constitute an offer or a solicitation to buy or sell any interest or any investment. |
| Swinging Single Pricing | For more details, please refer to the relevant chapter "Net Asset Value" of the fund's prospectus  |
| Performance start date  | Performance calculation and presentation start with the first full month of an invested strategy. This can lead to a difference in launch and performance start dates.   |
| PRIIP SRI               | The Summary Risk Indicator is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets.   |

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### Spain

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