

## Credit Suisse SICAV One (Lux) IndexSelection Capital Gains Oriented (Sfr)

**Class: B**

**Luxembourg/August 2010**

### Investment Policy

The investment objective of CS SICAV One (Lux) IndexSelection Capital Gains Oriented (Sfr) is to achieve the highest possible total return in Swiss francs. The fund invests in a broadly diversified portfolio of index-linked instruments such as exchange traded funds (ETFs), investment funds, structured products, and derivatives. The fund is invested worldwide in equities, bonds, currencies, commodities, and other alternative investments.

### Fund Facts

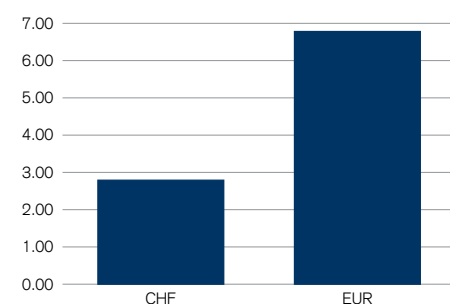
<b>Fund manager</b>	Sacha Widin
<b>Fund manager since</b>	29/09/2009
<b>Location</b>	Zurich
<b>Fund domicile</b>	Luxembourg
<b>Fund currency</b>	CHF
<b>Close of financial year</b>	31. May
<b>Total net assets (in millions)</b>	5.66
<b>Inception date</b>	29/09/2009
<b>Management fee in % p.a.</b>	1.40
<b>Total expense ratio (ex ante) in %</b>	2.44
<b>Portfolio turnover rate in %</b>	153.36
<b>Benchmark (BM)</b>	CB CS SICAV One (Lux) IS Capital Gains Or. (Sfr)

Unit Class	Category B (capital growth)
<b>Unit class currency</b>	CHF
<b>ISIN number</b>	LU0439733121
<b>Bloomberg ticker</b>	CSOICSB LX
<b>Net Asset Value</b>	97.51
<b>1 Year High</b>	107.27
<b>1 Year Low</b>	97.26

### Top 10 holdings in %

Position	as % of assets
DB X-TR on SMI	11.31
CSSL Tremont AllHdg	10.17
CS ETF (IE) on S&P 500	9.72
CS ETF (Lux) on MSCI Em. Markets	8.48
CS ETF (IE) on MSCI EMU	6.18
Cornstage ETF SMI	4.93
CS ETF (CH) on SMIM	3.99
CS FD SBI Foreign Corp.	3.91
DB X-Tracker FTSE all shares GBP	3.90
DBX Tracker Russell 2000	3.17
<b>Total</b>	<b>65.76</b>

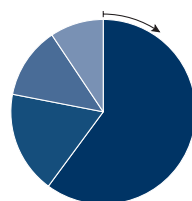
### Duration bonds



### Net performance in CHF (rebased to 100)

According to MiFID standards (Markets in Financial Instruments Directive) no performance figures shall be made available to private investors if the product was launched less than twelve months ago.

### Allocation Asset classes in %



Equity	60.12%
Alternatives	17.93%
Bonds	12.58%
Cash/Cash Equivalents	9.37%

### Asset Allocation in %

	Equity	Alt. Inv.	Bonds	Cash/Cash Equivalents	Total
Switzerland	20.37	-	8.22	6.39	34.98
Others	-	17.93	-	-	17.93
USA	12.93	-	-	-	12.93
Emerging Markets	10.36	-	1.67	-	12.03
Euroland	6.20	-	2.69	-	8.89
Japan	5.91	-	-	-	5.91
UK	4.35	-	-	2.98	7.33
<b>Total</b>	<b>60.12</b>	<b>17.93</b>	<b>12.58</b>	<b>9.37</b>	<b>100.00</b>

### Allocation of bonds in %

Corporate Bonds	39.42
Government Bonds	25.90
Inflation Linked Bonds	14.00
Emerging Market Bonds	13.28
High Yield Bonds	7.40
<b>Total</b>	<b>100.00</b>

### Allocation Currencies in %

CHF	49.72
USD	19.20
EUR	7.48
GBP	7.33
JPY	5.91
CAD	0.00
Others	10.36

### Fund Statistics

	3 years	5 years
<b>Annualised volatility</b>	-	-
<b>Tracking error, annualised</b>	-	-
<b>Alpha</b>	-	-
<b>Beta</b>	-	-
<b>Sharpe ratio</b>	-	-
<b>Information ratio</b>	-	-
<b>Correlation to benchmark</b>	-	-
<b>Maximum draw down</b>	-	-

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