

Media Release

Credit Suisse Liquid Alternative Beta (LAB) Index Up 0.45% in September

New York, October 4, 2016 **The Credit Suisse LAB Index was up 0.45% in September.**

The Credit Suisse Liquid Alternative Beta Index (CSLAB), which aims to reflect the performance of the global hedge fund industry, finished up 0.45% in September. Global Strategies was the strongest performing strategy for the month, and finished up 0.47% in September. The Event Driven strategy was the strongest performer year-to-date, up 8.28%.

Performance for the LAB indices is shown below. Research, performance, descriptions, statistics and a downloadable index performance history can be found online at www.credit-suisse.com/lab or on Bloomberg at <ILAB>.

	September 2016	August 2016	YTD 2016
Credit Suisse Liquid Alternative Beta Index	0.45%	0.58%	3.62%
Credit Suisse Event Driven Liquid Index	0.38%	1.39%	8.28%
Credit Suisse Global Strategies Liquid Index	0.47%	0.21%	3.02%
Credit Suisse Long/Short Liquid Index	0.46%	0.65%	-1.07%
Credit Suisse Merger Arbitrage Liquid Index	0.34%	-0.36%	-1.23%
Credit Suisse Managed Futures Liquid Index	0.45%	-2.52%	4.09%

About LAB Indices

The LAB series of indices seeks to represent the aggregate risk and return characteristics of hedge fund strategies using liquid, tradable instruments. LAB indices are priced daily and constructed using an objective and transparent rules-based methodology.

The LAB series includes six separate indices which are distinguishable in terms of their level of granularity, reflecting the belief that the various strategies within the hedge fund industry are exposed to different risks and as such need to be modeled separately:

1. The Credit Suisse Long/Short Liquid Index seeks to reflect the return of hedge funds as represented by the Long/Short Equity sector of the Credit Suisse Hedge Fund Index, Bloomberg ticker, CSLABLS;
2. The Credit Suisse Event Driven Liquid Index seeks to reflect the return of hedge funds as represented by the Event Driven sector of the Credit Suisse Hedge Fund Index, Bloomberg ticker, CSLABED;
3. The Credit Suisse Global Strategies Liquid Index seeks to reflect the return of all remaining hedge fund strategies not defined as Long/Short or Event Driven, Bloomberg ticker, CSLABGS;

4. The Credit Suisse Liquid Alternative Beta Index seeks to reflect the return of the global hedge fund industry, as represented by the Credit Suisse Hedge Fund Index, by combining the Long/Short, Event Driven and Global Strategies Liquid Index models, Bloomberg ticker, CSLAB;
5. The Credit Suisse Merger Arbitrage Liquid Index seeks to gain broad exposure to the Merger Arbitrage strategy using a pre-defined quantitative methodology to invest in a liquid, diversified and broadly representative set of announced merger deals, Bloomberg ticker, CSLABMA; and
6. The Credit Suisse Managed Futures Liquid Index seeks to gain broad exposure to the Managed Futures strategy using a pre-defined quantitative methodology to invest in a range of asset classes including: equities, fixed income, commodities and currencies, Bloomberg ticker, CSLABMF.

Credit Suisse Asset Management, LLC is part of Credit Suisse Group AG, and is headquartered at 1 Madison Avenue, New York, NY 10010-3629.

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