

## Media Release

### The Credit Suisse Hedge Fund Index finished down 0.18% in October

New York, November 15, 2016 **The Credit Suisse Hedge Fund Index (the “Broad Index”) finished down 0.18% for the month of October.**

Performance for the Broad Index and its 10 sub-strategies is calculated monthly. September, October and year-to-date 2016 performance numbers are listed below and are available at [www.hedgeindex.com](http://www.hedgeindex.com).

Index	October 2016	September 2016	YTD 2016
<b>Broad Index</b>	<b>-0.18%</b>	<b>0.12%</b>	<b>-0.08%</b>
Convertible Arbitrage	0.07%	1.04%	6.23%
Dedicated Short Bias	3.99%	-1.06%	-15.10%
Emerging Markets	0.39%	0.57%	5.15%
Equity Market Neutral	-0.27%	0.62%	-2.25%
Event Driven	-0.08%	0.09%	0.33%
Distressed	1.13%	0.67%	3.87%
Risk Arbitrage	-0.58%	0.66%	4.48%
Event Driven Multi-Strategy	-0.56%	-0.15%	-1.06%
Fixed Income Arbitrage	0.42%	0.75%	2.82%
Global Macro	1.51%	0.11%	0.53%
Long/Short Equity	-0.93%	0.13%	-4.13%
Managed Futures	-4.17%	-1.72%	-5.38%
Multi-Strategy	0.10%	0.59%	3.32%

#### Changes to Index Composition

Funds Added	Funds Removed
FORT Global Contrarian LP	Perry Partners International
IPM Systematic Macro Fund	
Moab Partners	
PCJ Absolute Return	
Pinpoint Multi-Strategy Fund	

Additional information about the Credit Suisse Hedge Fund Indexes – including research, fund performance and constituent fund information – can be found at [www.hedgeindex.com](http://www.hedgeindex.com).

It is not possible to invest directly in an index. Investors pursuing a strategy similar to an index may experience higher or lower returns and will bear the cost of fees and expenses that will reduce returns. Past performance is not a guarantee or indicator of future results.

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

### Press Contact

Thomas Baer, Corporate Communications, +1-212-325-9414, [thomas.baer@credit-suisse.com](mailto:thomas.baer@credit-suisse.com)

### Credit Suisse AG

Credit Suisse AG is one of the world's leading financial services providers and is part of the Credit Suisse group of companies (referred to here as 'Credit Suisse'). As an integrated bank, Credit Suisse offers clients its combined expertise in the areas of private banking, investment banking and asset management. Credit Suisse provides advisory services, comprehensive solutions and innovative products to companies, institutional clients and high-net-worth private clients globally, as well as to retail clients in Switzerland. Credit Suisse is headquartered in Zurich and operates in over 50 countries worldwide. The group employs approximately 47,690 people. The registered shares (CSGN) of Credit Suisse's parent company, Credit Suisse Group AG, are listed in Switzerland and, in the form of American Depositary Shares (CS), in New York. Further information about Credit Suisse can be found at [www.credit-suisse.com](http://www.credit-suisse.com).

### Important Legal Information

This document was produced by and the opinions expressed are those of Credit Suisse as of the date of writing and are subject to change. It has been prepared solely for information purposes and for the use of the recipient. It does not constitute an offer or an invitation by or on behalf of Credit Suisse to any person to buy or sell any security. Any reference to past performance is not necessarily a guide to future performance. The information and analysis contained in this publication have been compiled or arrived at from sources believed to be reliable but Credit Suisse does not make any representation as to their accuracy or completeness and does not accept liability for any loss arising from the use hereof.

Certain information contained in this document constitutes "Forward-Looking Statements" (including observations about markets and industry and regulatory trends as of the original date of this document), which can be identified by the use of forward-looking terminology such as "may", "will", "should", "expect", "anticipate", "target", "project", "estimate", "intend", "continue" or "believe", or the negatives thereof or other variations thereon or comparable terminology. Due to various risks and uncertainties beyond our control, actual events, results or performance may differ materially from those reflected or contemplated in such forward-looking statements. Readers are cautioned not to place undue reliance on such statements. Credit Suisse has no obligation to update any of the forward-looking statements in this document. It is not possible to invest directly in an index. Exposure to an asset class represented by an index is available through investable instruments based on that index. Those investable instruments will have fees and other transactional costs associated with investments in them. Credit Suisse makes no assurance that investment products based on the index will accurately track index performance or provide positive investment returns.

The asset management business of Credit Suisse Group AG is comprised of a network of entities around the world. Each legal entity is subject to distinct regulatory requirements and certain asset management products and services may not be available in all jurisdictions or to all client types. There is no intention to offer products or services in countries or jurisdictions where such offer would be unlawful under the relevant domestic law.

Copyright © 2016 CREDIT SUISSE GROUP AG and/or its affiliates. All rights reserved.