

Media Release

Credit Suisse Liquid Alternative Beta (LAB) Index Down 0.24% in March

New York, April 4, 2017 **The Credit Suisse LAB Index was down 0.24% in March.**

The Credit Suisse Liquid Alternative Beta Index (CSLAB), which aims to reflect the performance of the global hedge fund industry, finished down 0.24% in March. Long/Short Equity was the strongest performing strategy for the month, and finished up 0.72% in March, and year-to-date, up 2.31%.

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>.

	March 2017	February 2017	YTD 2017
Credit Suisse Liquid Alternative Beta Index	-0.24%	0.89%	0.72%
Credit Suisse Event Driven Liquid Index	-0.24%	0.99%	1.40%
Credit Suisse Global Strategies Liquid Index	-0.50%	0.88%	0.01%
Credit Suisse Long/Short Liquid Index	0.72%	0.84%	2.31%
Credit Suisse Merger Arbitrage Liquid Index	0.61%	0.02%	0.78%
Credit Suisse Managed Futures Liquid Index	-1.96%	0.82%	-4.13%

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.

Press Contact

Thomas Baer, Corporate Communications, +1-212-325-9414, 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 47,170 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.

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.

Copyright © 2017 CREDIT SUISSE GROUP AG and/or its affiliates. All rights reserved.