

December 1, 2021

Only for pension funds domiciled in Switzerland that are exempted from tax.



# Weekly Estimated Performance Update CSA Insurance Linked Strategies CSA Insurance Linked Strategies Fixed

Please see the section entitled "Important Information" for disclosure regarding the data and information contained and the views and opinions expressed in this material.

For further information please contact your Relationship Manager or visit [credit-suisse.com](https://www.credit-suisse.com)

Please note that the CSA Insurance Linked Strategies/ CSA Insurance Linked Strategies Fixed currently has one side pocket in place: Side-Pocket 1 has been created on November 1, 2020. The development of the side pocket will only accrue to investors that were invested prior to the creation of the Side-Pocket 1. The estimated performance presented in the track record below and on the subsequent pages includes the performance of the side pocket. The performance of the Side-Pocket 1 is allocated to and shown in the month of October 2020 for track record reporting purposes. The performance shown for other months (i.e. from November 2020 onwards) relates to the main portfolio only.

Weekly estimates, historical performance indications and financial market scenarios are not reliable indicators of current or future performance. The net estimated figures herein are based on unaudited, internally prepared assessments of the performance of the Fund's portfolio by the investment manager and have not been independently verified pursuant to the independent price verification process described in the Fund's offering document. There is no certainty that the estimated returns will be reached. The estimated returns are net of all fees. These estimates may deviate from the final NAV calculation prepared by the administrator of the Fund. Credit Suisse Insurance Linked Strategies Ltd is under no obligation to update the estimated net returns set forth below.

Investors should be aware that their performance from their investment in the Fund may differ from the performance shown below and on the next pages depending on their investment timing and whether or not they participate in the return from the side pocket. Investors should rely on the official valuation statements from the fund administrator or their custodian to assess the performance of their own investment in the Fund or contact their Relationship Manager for details.

# Weekly Estimated Performance Update

## CSA Insurance Linked Strategies

## CSA Insurance Linked Strategies Fixed

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CSA Insurance Linked Strategies «A» CHF													(Mgmt Fee: 1.05% p.a., Perf. Fee: 10% with Highwatermark)	
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	ITD
2021	0.19%	-1.15%	0.59%	0.28%	0.64%	0.13%	0.23%	0.14%	0.20%	0.36%	0.22%	-	1.83%	28.09%
2020	0.59%	0.80%	-0.42%	-0.46%	0.15%	0.87%	-0.95%	0.38%	0.93%	0.37% <sup>a</sup>	0.30%	0.13%	2.73%	
2019	0.15%	-0.07%	-0.31%	-2.09%	-0.69%	0.94%	-1.87%	-0.66%	2.11%	-0.80%	0.45%	0.97%	-1.95%	
2018	-0.63%	0.08%	-0.94%	-0.01%	-1.47%	0.32%	0.15%	0.04%	-0.94%	-0.02%	-2.90%	-1.23%	-7.34%	
2017	0.25%	0.16%	0.13%	0.24%	0.18%	0.24%	0.22%	-1.71%	-13.97%	-1.83%	5.17%	0.56%	-10.94%	
2016	0.16%	0.21%	0.19%	0.21%	0.19%	0.24%	0.17%	0.29%	0.28%	0.25%	0.16%	0.01%	2.39%	
2015	0.29%	0.01%	0.11%	-0.15%	0.12%	0.07%	0.17%	0.25%	0.31%	0.21%	0.14%	0.07%	1.65%	
2014	0.23%	0.21%	0.15%	0.07%	0.02%	0.10%	0.18%	0.35%	0.44%	0.32%	0.03%	0.09%	2.20%	
2013	0.43%	0.32%	0.26%	0.40%	0.19%	0.17%	0.33%	0.32%	0.39%	0.34%	0.28%	0.24%	3.73%	
2012	0.42%	0.27%	0.40%	0.50%	0.63%	0.58%	0.49%	0.20%	0.33%	0.25%	0.28%	0.53%	4.99%	
2011	0.48%	0.28%	-3.36%	0.00%	-0.02%	0.33%	0.42%	0.19%	0.54%	0.34%	0.35%	0.04%	-0.48%	
2010	0.53%	0.67%	0.40%	0.17%	-0.02%	0.04%	0.25%	0.45%	0.67%	0.55%	0.31%	0.34%	4.45%	
2009	0.49%	0.19%	0.58%	0.22%	0.19%	0.78%	0.58%	0.61%	0.81%	0.65%	0.66%	0.38%	6.32%	
2008	0.31%	0.29%	0.25%	0.27%	0.38%	0.20%	0.30%	0.75%	0.06%	-1.51%	-0.38%	-0.04%	0.87%	
2007	1.10%	0.90%	0.54%	0.24%	0.35%	0.55%	0.54%	0.35%	1.18%	0.66%	0.58%	0.25%	7.48%	
2006	0.30%	0.21%	0.35%	0.22%	-0.09%	0.10%	0.32%	0.51%	0.69%	0.72%	0.35%	0.49%	4.25%	
2005	0.35%	0.24%	0.23%	0.27%	0.69%	-0.26%	0.17%	-0.05%	-1.46%	0.30%	0.17%	0.34%	1.00%	
2004	0.54%	0.26%	0.10%	0.03%	0.24%	0.16%	0.58%	0.39%	-0.02%	-1.73%	0.72%	0.37%	1.63%	
2003	-	-	-	-	-	-	-0.27%	0.71%	0.33%	0.70%	0.28%	0.11%	1.87%	

a Note related to October 2020: The estimated performance includes the side pocket adjustments as described on page one.

The performance shown in the official valuation statements from the fund administrator for the month ended October 31, 2020 amounted to 0.01%.

YTD: yearly or year to date respectively, ITD: inception to date, p.a.: per annum

The actual and last month numbers are performance estimates for the full month and can vary significantly from final NAV calculations.

Italic numbers are estimated performance only and can vary significantly from final performance.

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The performance data do not take into account the commissions and costs incurred on the issue and redemption of fund units.

# Weekly Estimated Performance Update

## CSA Insurance Linked Strategies

### CSA Insurance Linked Strategies Fixed

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#### CSA Insurance Linked Strategies «L» CHF (Mgmt Fee: 0.85% p.a., Perf. Fee: 10% with Highwatermark)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	ITD
2021	0.21%	-1.14%	0.61%	0.29%	0.66%	0.15%	0.25%	0.16%	0.22%	0.38%	0.24%	-	2.03%	9.52%
2020	0.61%	0.82%	-0.40%	-0.44%	0.17%	0.89%	-0.93%	0.40%	0.95%	0.38% <sup>a</sup>	0.32%	0.15%	2.94%	
2019	0.16%	-0.05%	-0.30%	-2.08%	-0.67%	0.94%	-1.85%	-0.65%	2.13%	-0.78%	0.47%	0.99%	-1.76%	
2018	-0.62%	0.10%	-0.92%	0.01%	-1.45%	0.34%	0.17%	0.05%	-0.93%	-0.00%	-2.89%	-1.21%	-7.14%	
2017	0.27%	0.17%	0.15%	0.26%	0.20%	0.26%	0.24%	-1.69%	-13.95%	-1.81%	5.19%	0.58%	-10.75%	
2016	0.18%	0.23%	0.21%	0.22%	0.21%	0.26%	0.18%	0.31%	0.30%	0.26%	0.18%	0.03%	2.60%	
2015	0.31%	0.03%	0.13%	-0.13%	0.14%	0.09%	0.19%	0.26%	0.33%	0.23%	0.16%	0.09%	1.84%	
2014	0.25%	0.21%	0.15%	0.12%	0.04%	0.12%	0.19%	0.36%	0.46%	0.33%	0.04%	0.11%	2.40%	
2013	0.45%	0.33%	0.28%	0.41%	0.20%	0.19%	0.35%	0.34%	0.41%	0.35%	0.29%	0.26%	3.94%	
2012	0.44%	0.29%	0.42%	0.51%	0.65%	0.59%	0.51%	0.21%	0.34%	0.27%	0.29%	0.55%	5.20%	
2011	0.49%	0.29%	-3.34%	0.02%	-0.00%	0.35%	0.43%	0.20%	0.55%	0.36%	0.36%	0.06%	-0.29%	
2010	0.54%	0.69%	0.42%	0.19%	-0.01%	0.05%	0.27%	0.47%	0.69%	0.57%	0.33%	0.36%	4.66%	
2009	-	-	-	-	0.20%	0.79%	0.64%	0.62%	0.83%	0.66%	0.68%	0.40%	4.91%	

a Note related to October 2020: The estimated performance includes the side pocket adjustments as described on page one.

The performance shown in the official valuation statements from the fund administrator for the month ended October 31, 2020 amounted to 0.02%.

#### CSA Insurance Linked Strategies «L2» CHF (Mgmt Fee: 0.65% p.a., Perf. Fee: 10% with Highwatermark)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	ITD
2021	0.23%	-1.12%	0.62%	0.31%	0.68%	0.17%	0.26%	0.17%	0.23%	0.39%	0.26%	-	2.22%	1.59%
2020	0.63%	0.84%	-0.38%	-0.42%	0.18%	0.91%	-0.91%	0.41%	0.97%	0.39% <sup>a</sup>	0.34%	0.17%	3.15%	
2019	0.18%	-0.04%	-0.28%	-2.06%	-0.66%	0.96%	-1.83%	-0.63%	2.15%	-0.76%	0.48%	1.01%	-1.54%	
2018	-0.60%	0.11%	-0.90%	0.03%	-1.43%	0.36%	0.19%	0.07%	-0.91%	0.02%	-2.87%	-1.19%	-6.95%	
2017	0.29%	0.19%	0.17%	0.27%	0.22%	0.27%	0.26%	-1.67%	-13.94%	-1.79%	5.21%	0.59%	-10.57%	
2016	0.20%	0.24%	0.23%	0.24%	0.23%	0.28%	0.20%	0.32%	0.31%	0.28%	0.19%	0.04%	2.80%	
2015	0.32%	0.04%	0.15%	-0.11%	0.15%	0.11%	0.21%	0.28%	0.35%	0.25%	0.18%	0.11%	2.04%	
2014	0.27%	0.22%	0.16%	0.14%	0.05%	0.13%	0.21%	0.38%	0.48%	0.35%	0.06%	0.13%	2.60%	
2013	0.47%	0.35%	0.29%	0.43%	0.22%	0.20%	0.36%	0.35%	0.42%	0.37%	0.31%	0.28%	4.14%	
2012	-	0.31%	0.43%	0.53%	0.66%	0.61%	0.53%	0.23%	0.36%	0.29%	0.31%	0.56%	4.93%	

a Note related to October 2020: The estimated performance includes the side pocket adjustments as described on page one.

The performance shown in the official valuation statements from the fund administrator for the month ended October 31, 2020 amounted to 0.04%.

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### CSA Insurance Linked Strategies «L3» CHF

(Mgmt Fee: 0.55% p.a., Perf. Fee: 10% with Highwatermark)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	ITD
2021	0.23%	-1.11%	0.63%	0.32%	0.69%	0.18%	0.27%	0.18%	0.24%	0.40%	0.26%	-	2.32%	-13.18%
2020	0.64%	0.84%	-0.37%	-0.41%	0.19%	0.92%	-0.90%	0.42%	0.98%	0.40% <sup>a</sup>	0.35%	0.18%	3.25%	
2019	0.19%	-0.03%	-0.27%	-2.05%	-0.65%	0.97%	-1.83%	-0.62%	2.16%	-0.75%	0.49%	1.01%	-1.45%	
2018	-0.59%	0.12%	-0.90%	0.04%	-1.42%	0.37%	0.20%	0.08%	-0.91%	0.03%	-2.86%	-1.18%	-6.85%	
2017	0.30%	0.20%	0.18%	0.28%	0.23%	0.28%	0.27%	-1.67%	-13.93%	-1.78%	5.22%	0.60%	-10.47%	

a Note related to October 2020: The estimated performance includes the side pocket adjustments as described on page one.

The performance shown in the official valuation statements from the fund administrator for the month ended October 31, 2020 amounted to 0.05%.

### CSA Insurance Linked Strategies Fixed «A» CHF

(Mgmt Fee: 1.40% p.a., Perf. Fee: 0%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	ITD
2021	0.16%	-1.27%	0.56%	0.24%	0.61%	0.11%	0.20%	0.14%	0.17%	0.33%	0.19%	-	1.45%	-18.14%
2020	0.56%	0.77%	-0.45%	-0.49%	0.12%	0.84%	-0.97%	0.35%	0.90%	0.30% <sup>a</sup>	0.28%	0.10%	2.32%	
2019	0.12%	-0.10%	-0.34%	-2.11%	-0.72%	0.89%	-1.90%	-0.69%	2.08%	-0.82%	0.42%	0.93%	-2.28%	
2018	-0.66%	0.05%	-0.96%	-0.03%	-1.50%	0.19%	0.13%	0.01%	-0.98%	-0.05%	-2.98%	-1.25%	-7.80%	
2017	-	-	-	-	-	-	-	-1.99%	-14.06%	-1.67%	5.13%	0.52%	-12.47%	

a Note related to October 2020: The estimated performance includes the side pocket adjustments as described on page one.

The performance shown in the official valuation statements from the fund administrator for the month ended October 31, 2020 amounted to -0.02%.

### CSA Insurance Linked Strategies Fixed «L4» CHF

(Mgmt Fee: 0.45% p.a., Perf. Fee: 0%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	ITD
2021	-	-	-	-	-	0.16%	0.28%	0.22%	0.25%	0.40%	0.27%	-	1.60%	1.60%

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# CSA Insurance Linked Strategies

## CSA Insurance Linked Strategies Fixed

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### Important Information:

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