



Credit Suisse Asset Management

## Liquidation: Credit Suisse (Lux) CS AllHedge Index Fund

- The Credit Suisse (Lux) CS AllHedge Index Fund is being liquidated
- The fund is being closed for subscriptions with immediate effect
- Clients will remain exposed to the index until March 31, 2016
- Liquidation proceeds will be paid around mid-May 2016
- Clients still have the possibility to redeem their shares until 3.00 p.m. CET on March 21, 2016

The assets of the Credit Suisse (Lux) CS AllHedge Index Fund have recently decreased to a level at which efficient asset management is no longer possible. The decision has therefore been taken to close the fund for subscriptions with immediate effect and to liquidate its assets.

### Affected share classes:

Share Class	ISIN	Valor no.
USD B	LU0337322282	3670366
USD EB	LU1043183638	24067777

CHF BH	LU0337322522	3670378
CHF EBH	LU1038299415	24067909
EUR BH	LU0337322878	3670380
EUR IBH	LU0337323256	3670388

## Timeline:

Publication of the fund liquidation	Beginning of January
Closure of fund for subscriptions	With immediate effect
Closure of fund for redemptions	March 21, 2016, 3:00 p.m. CET
NAV calculation on the basis of prices on March 31, 2016	~May 15, 2016 (TBD)
Value date for payment of liquidation proceeds	~May 17, 2016 (TBD)

## How will the closure proceed?

The fund will be closed for subscriptions with immediate effect and an orderly liquidation process will be introduced. Clients will remain exposed to the index until March 31, 2016 and bear the full market risk. The payment will be made on or around May 17, 2016, the amount of which will be based on the net asset value (NAV) as of March 31, 2016. The NAV will be calculated on or around May 15, 2016 once the final value of the index is published. The liquidation proceeds will be paid, at the latest, two business days following the NAV calculation.

## Why does the liquidation process take so long?

In the interest of investors, Credit Suisse will do its utmost to maximize the liquidation proceeds. We are therefore introducing an orderly liquidation process in order to obtain the most advantageous prices possible for the assets compared to an immediate sale.

## What liquidation proceeds can clients expect?

Clients who decide to remain invested in the index can expect liquidation proceeds at the NAV on March 31, 2016. At present, it is not possible to say what the liquidation proceeds will be, as this depends on many factors, including economic developments and financial market trends in the coming months.

## Will the Credit Suisse (Lux) CS AllHedge Index Fund continue to be open for redemptions?

Yes. Until further notice, the fund remains open for redemptions. Until 3.00 p.m. CET on March 21, 2016 clients can redeem their shares, provided that the principle of equal treatment of investors is ensured. Redemption orders will be processed in accordance with the terms of the current prospectus.

## What alternative investment options are available for investors who redeem their shares?

We recommend clients invested in the Credit Suisse (Lux) CS AllHedge Index Fund to switch to the Credit Suisse (Lux) Prima Multi-Strategy in order to maintain their exposure to alternative investment strategies.

The Credit Suisse (Lux) Prima Multi-Strategy is an actively managed UCITS-compliant fund that invests in 20–25 best-in-class alternative managers that have the skills necessary to benefit from the expected market environment. The portfolio is diversified across all alternative strategies and rebalanced regularly. The goal is to ensure a stable return stream under all market conditions, with a strong focus on limiting drawdowns. The fund targets a return of Euribor plus 3%–5%\*, with a volatility of 2%– 4%.

*\* The target return is not a projection, prediction or guarantee for future performance and there is no certainty that the target return will be reached.*

## Credit Suisse (Lux) Prima Multi-Strategy – share classes\*\*

Share class	ISIN	Valor no.
EUR B	LU0522193027	11480397
EUR IB	LU0522193613	11480406
EUR UB	LU1135114517	25976324
EUR EB	LU1043183802	24068259
CHF BH	LU0522194009	11480412
CHF IBH	LU0522194348	11480414
CHF UBH	LU1135115167	25974704
CHF EBH	LU1141833001	26121557
USD BH	LU0522193704	11480410
USD IBH	LU0522194421	11480417

USD UBH	LU1135115597	25974707
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USD EBH	LU1141850278	26121558
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\*\* Further share classes are available. Please find a complete overview on [FundGateway](#).

Clients who wish to invest in the above-mentioned fund will be required to place a subscription. Subscriptions for the Credit Suisse (Lux) Prima Multi-Strategy Fund are possible weekly (cut-off day: Wednesday at 12:00 p.m. CET).

### **Will clients incur any costs or fees?**

The liquidation will entail certain costs for the fund. To ensure equal treatment among all investors, the minor liquidation cost will be charged to the next NAV as of December 28, 2015.

### **What are the tax implications?**

Fund closures can have tax implications. As our clients have very different tax positions, Credit Suisse is unable to make general statements. We therefore recommend that clients contact their tax adviser to find out what the tax implications of this fund closure will be in their native country, country of residence, or country of domicile.

For any further questions, please do not hesitate to contact us.

Yours sincerely

**Credit Suisse Asset Management**  
**Wholesale Distribution Team CH/LI**

#### **Related information**

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