

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.

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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.

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
2020	0.59%	0.80%	-0.42%	-0.46%	0.15%	0.87%	-0.95%	0.38%	0.93%	<i>0.02%</i>	<i>0.13%</i>	-	2.06%	24.96%
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%	

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

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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
2020	0.61%	0.82%	-0.40%	-0.44%	0.17%	0.89%	-0.93%	0.40%	0.95%	0.04%	0.14%	-	2.25%	6.63%
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%	

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
2020	0.63%	0.84%	-0.38%	-0.42%	0.18%	0.91%	-0.91%	0.41%	0.97%	0.06%	0.16%	-	2.45%	-1.29%
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%	

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
2020	0.64%	0.84%	-0.37%	-0.41%	0.19%	0.92%	-0.90%	0.42%	0.98%	0.06%	0.17%	-	2.54%	-15.73%
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%	

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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
2020	0.56%	0.77%	-0.45%	-0.49%	0.12%	0.84%	-0.97%	0.35%	0.90%	-0.01%	0.10%	-	1.73%	-19.78%
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%	

CSA Insurance Linked Strategies Fixed «L» CHF

(Mgmt Fee: 1.20% p.a., Perf. Fee: 0%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	ITD
2020	0.58%	0.79%	-0.43%	-0.47%	0.16%	0.86%	-0.95%	0.37%	0.92%	0.01%	0.11%	-	1.94%	-19.21%
2019	0.14%	-0.09%	-0.33%	-2.09%	-0.70%	0.91%	-1.88%	-0.68%	2.10%	-0.80%	0.44%	0.94%	-2.09%	
2018	-0.64%	0.06%	-0.95%	-0.02%	-1.48%	0.21%	0.14%	0.03%	-0.96%	-0.04%	-2.96%	-1.24%	-7.61%	
2017	-	-	-	-	-	-	-	-1.96%	-14.03%	-1.68%	5.15%	0.54%	-12.40%	

CSA Insurance Linked Strategies Fixed «L2» CHF

(Mgmt Fee: 1.00% p.a., Perf. Fee: 0%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	ITD
2020	0.60%	0.80%	-0.41%	-0.45%	0.15%	0.87%	-0.94%	0.38%	0.94%	0.03%	0.13%	-	2.11%	-18.67%
2019	0.16%	-0.07%	-0.31%	-2.07%	-0.68%	0.92%	-1.86%	-0.66%	2.12%	-0.78%	0.45%	0.97%	-1.88%	
2018	-0.62%	0.08%	-0.93%	0.00%	-1.46%	0.23%	0.16%	0.04%	-0.95%	-0.02%	-2.95%	-1.22%	-7.42%	
2017	-	-	-	-	-	-	-	-1.94%	-14.01%	-1.68%	5.16%	0.56%	-12.32%	

CSA Insurance Linked Strategies Fixed «L3» CHF

(Mgmt Fee: 0.90% p.a., Perf. Fee: 0%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	ITD
2020	0.61%	0.81%	-0.40%	-0.44%	0.16%	0.88%	-0.93%	0.39%	0.94%	0.04%	0.14%	-	2.21%	-4.21%
2019	0.17%	-0.06%	-0.30%	-2.07%	-0.67%	0.93%	-1.85%	-0.65%	2.13%	-0.78%	0.46%	0.98%	-1.78%	
2018	-	-	-	-	-	0.24%	0.17%	0.05%	-0.94%	-0.01%	-2.94%	-1.21%	-4.59%	

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