



For Immediate Release

Credit Suisse selects RiskSystem for risk and investment reporting on Absolute Return Bond Fund

Credit Suisse Fund Management (“Credit Suisse”) and Maraging Funds Limited (trading as “RiskSystem”) have announced that Credit Suisse has chosen RiskSystem to provide daily risk reporting and investment restriction monitoring for the Luxembourg domiciled Credit Suisse (LUX) Absolute Return Bond Fund. After an extensive search and detailed review of several competing systems, Credit Suisse found the combination of RiskSystem’s comprehensive functionality, flexible reporting, cloud based delivery and highly competitive cost to be the most compelling and effective solution. The CS Absolute Return Bond Fund is a USD 500m global fixed-income fund that seeks to achieve positive absolute returns, regardless of credit and interest-rate cycles, while adhering to a stringent management process.

Max Gnesi, Director of Credit Suisse commented “Credit Suisse had a specific requirement for an independent third-party risk-management provider. We are very happy to partner with RiskSystem and to use their engine and expertise to assist us in monitoring and managing the risks of our Absolute Return Bond Fund”

Peter Cripwell, CEO of RiskSystem commented “We are very excited to be partnering and working closely with such a prestigious fund manager as Credit Suisse. By utilising RiskSystem’s core UCITS product, Credit Suisse will be better able to manage their fund with more timely and accurate information. In addition the investors in the fund can take comfort from the fact that a truly independent service provider is monitoring the risk of the fund on an ongoing basis.”

ABOUT THE CREDIT SUISSE (LUX) ABSOLUTE RETURN BOND FUND

The Absolute Return Bond Fund targets uncorrelated fixed income returns, is structured as a Luxembourg domiciled UCITS, offers daily liquidity and has AUM of €500m. The Fund employs long/short macro fixed income strategies to provide investors with diversified sources of return, including systematic trend-following, relative value and carry. The fund actively manages duration, credit spreads and currency exposures in both developed and emerging markets. The fund targets a return of 3-month LIBOR + 400 basis points (bps) per annum with a target volatility of 4% to 6%.

ABOUT RISKSYSYSTEM

RiskSystem is a Dublin based provider of risk management, regulatory reporting and other related services to global asset managers. Since 2013 RiskSystem has been providing comprehensive, cost effective solutions to problems imposed on investment managers by EU regulation (e.g. UCITS, AIFMD etc.). Combining experienced risk analysts with proprietary risk analytics RiskSystem provides a complete financial risk solution at a cost far lower than that which investment managers can achieve using an in-house solution. At the same time managers can demonstrate full compliance with all risk aspects of the regulations thus reducing their business and regulatory risks. Finally the ability to produce any metrics from the cleansed and enriched data that is independently obtained allows clients to improve their own client offering. RiskSystem currently provides its services to circa 40 funds managed by 20 investment managers, and services assets of approximately €3.2 billion across a wide variety of instruments and investment strategies.

ABOUT 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.

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<https://www.credit-suisse.com/ch/en/asset-management.html>

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