

# Credit Suisse Global Equity Multi-Factor 10% Risk Control (ER) Index

## Monthly Report - February 2021

Bloomberg Index Ticker

CSEAGEM Index

Return Type

Excess Return

Currency

USD

Live Date

20 March 2019



### Investment Strategy

The Credit Suisse GEM 10% Risk Control (ER) Index is an investible long-only index which allocates between global equities and US treasuries according to a dynamic allocation mechanism. The Index targets a volatility of 10% and aims to benefit tactically from the negative realised correlation between global equities and US treasuries to achieve simultaneous exposure to both components subject to risk limits.

### Historical Performance



### Monthly returns - Last 5 Years

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2016	-2.0%	1.0%	3.2%	-0.9%	-0.6%	-0.5%	1.1%	-2.0%	-0.1%	-3.2%	0.8%	1.7%	-1.6%
2017	2.5%	4.3%	0.6%	3.3%	4.0%	-0.1%	3.0%	1.1%	2.2%	4.1%	2.6%	0.3%	31.6%
2018	3.8%	-5.9%	-0.6%	-1.2%	0.2%	-1.6%	2.1%	1.3%	-1.4%	-8.8%	0.9%	-4.0%	-14.8%
2019	4.7%	0.9%	1.2%	0.0%	-2.0%	4.3%	-0.2%	-1.8%	-0.5%	1.8%	2.0%	1.6%	12.4%
2020	-1.3%	-7.7%	-3.7%	1.4%	1.0%	0.0%	1.4%	0.7%	-0.9%	-1.8%	4.4%	2.1%	-4.9%
2021	-0.9%	0.4%											-0.5%

Source: Credit Suisse

Figures refer to past performance. All figures based on data from 05 January 2004 to 26 February 2021. Credit Suisse Global Equity Multi-Factor 10% Risk Control (ER) Index is live since 20 March 2019. Any performance prior to that date is simulated. Neither simulated nor historical performance is an indicator of future performance. Credit Suisse Global Equity Multi-Factor 10% Risk Control (ER) Index returns are net of 3.50% p.a. synthetic dividend and applicable transaction costs. Please see the important information at the end of this material.

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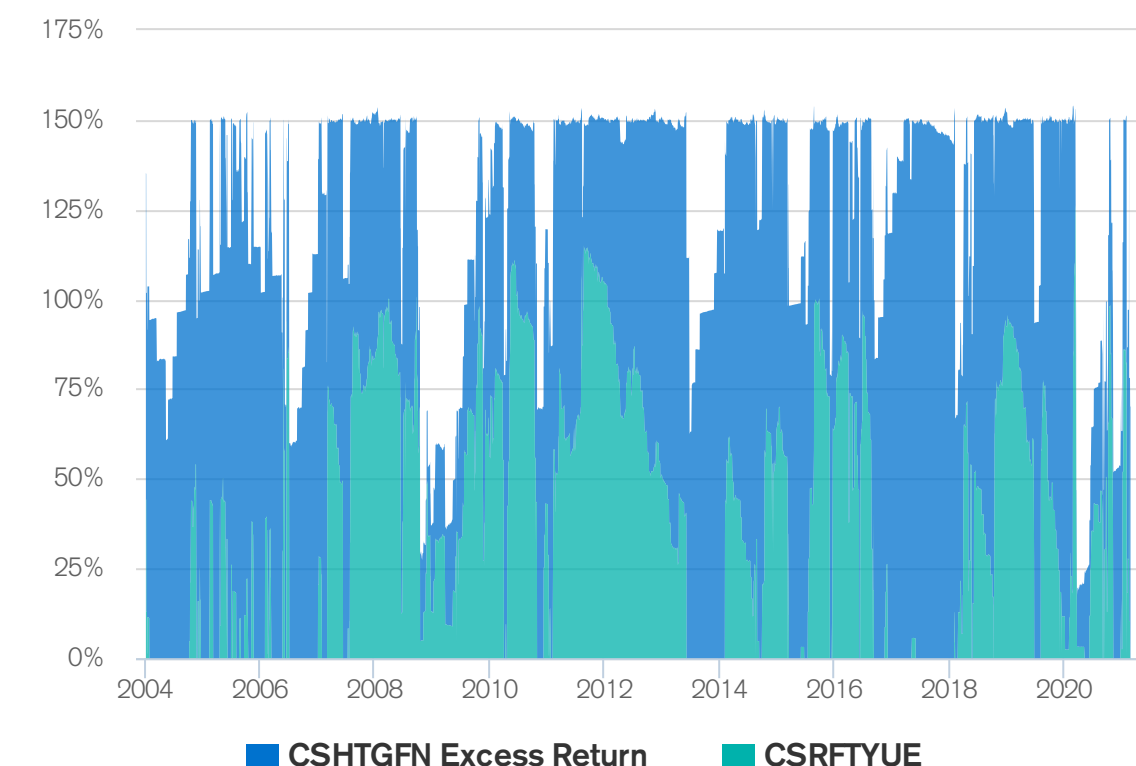
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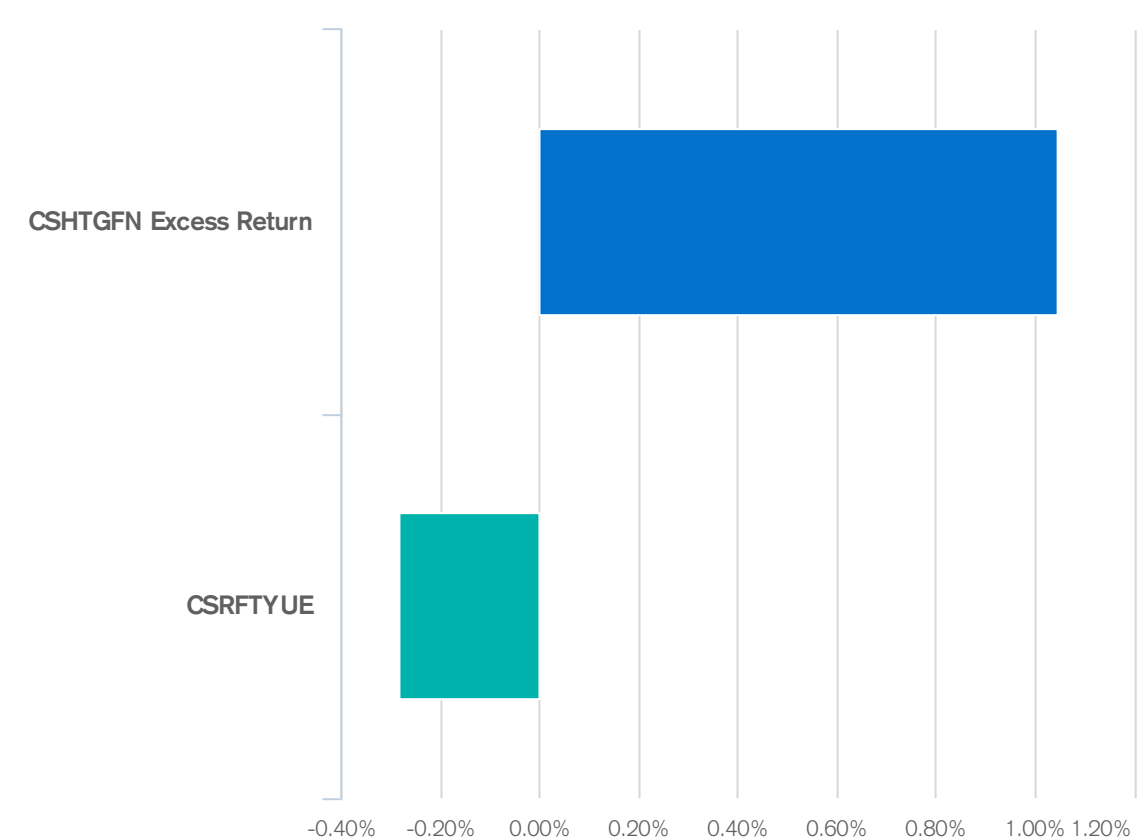
### Performance Statistics

	1 Month	3 Months	6 Months	Year To Date	1 Year	3 Years	5 Years	Since Start
<b>Return</b>	0.4%	1.6%	3.2%	-0.5%	0.6%	-8.3%	18.5%	116.4%
<b>Volatility (p.a)</b>	6.8%	6.1%	7.0%	7.1%	8.4%	8.5%	8.6%	8.6%
<b>Sharpe Ratio</b>	0.8	1.1	0.9	-0.4	0.1	-0.3	0.4	0.5
<b>Max Drawdown</b>	-2.7%	-2.7%	-4.0%	-2.7%	-9.5%	-17.1%	-23.3%	-29.0%
<b>Best Month</b>	N/A	2.1%	4.4%	0.4%	4.4%	4.7%	4.7%	5.3%
<b>Worst Month</b>	N/A	-0.9%	-1.8%	-0.9%	-3.7%	-8.8%	-8.8%	-8.8%
<b>Positive Months</b>	N/A	66.7%	50.0%	50.0%	53.8%	48.6%	55.7%	59.7%

### Historical Weights



### Performance Contribution Through Month



### Component Breakdown

Index Component	Ticker	Monthly Performance	Performance Contribution	End of Month Weight	Avg Weight During Month	Prev End of Month Weight
<b>CS HOLT Equity Factor Global Multi-Factor USD Net Excess Return</b>	CSHTGFN Excess Return	1.5%	1.05%	69.9%	68.7%	68.7%
<b>Credit Suisse 10-Year US Treasury Note Futures Index</b>	CSRFTYUE	-2.4%	-0.28%	0.0%	29.0%	82.6%

### Source: Credit Suisse

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