

## Media Release

### Credit Suisse and Cass Business School Launch New Multi-Asset Indices

London, July 29, 2013 **Credit Suisse today launched a series of investable indices designed to provide an efficient and cost-effective way to gain exposure to a multi-asset class investment strategy. The Trend Master Index series uses a trend-following strategy developed in collaboration with leading academics at Cass Business School to offer equity-like returns with significantly-reduced volatility.**

The strategy behind the Trend Master Index series uses momentum analysis across five different asset classes spanning 20 markets to determine resource allocation. The index is rebalanced at the end of each month and a proprietary trading system based on moving averages is used to identify which markets are deemed to be "Risk On" or "Risk Off." The returns of the strategy are then represented in the index values.

Credit Suisse plans to offer a wide range of investments including derivatives and securities linked to the indices to institutional clients, including insurance companies, pension funds and investment trusts, as well as providing other clients, such as family offices and private banks, with structured products that can offer an element of downside protection.

"The Trend Master Index series offers investors the chance to benefit from the results of extensive independent research undertaken by Cass Business School," said Robert Dale, Director in Structured Sales at Credit Suisse. "On the back of their analysis into what constitutes an optimal diversified portfolio, Credit Suisse is delighted to be able to offer access to the results in an investible format via exposure to this new index range."

"We are very excited and pleased that Credit Suisse has given us the opportunity to put our research into practice", added Professor Steve Thomas, of Cass Business School, one of the academics behind the development of the investment strategy.

Historical performance data for the Trend Master indices dates back to the start of 2010 while Cass Business School has been calculating the returns on its multi-asset class strategy for 15 years, providing a wealth of performance data for investors to analyze.

The Trend Master Indices are available in three formats: Total Return, Volatility Controlled and Excess Return Volatility Controlled.

#### Press Contacts:

Adam Bradbery, Credit Suisse +44-207-888-6744, [adam.bradbery@credit-suisse.com](mailto:adam.bradbery@credit-suisse.com)  
Sofia Rehman, Credit Suisse +44-207-883-7373, [sofia.rehman@credit-suisse.com](mailto:sofia.rehman@credit-suisse.com)

Christina Makris, Cass Business School +44-207-040-3273, [Christina.Makris.1@city.ac.uk](mailto:Christina.Makris.1@city.ac.uk)

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**Cass Business School**

Cass Business School delivers innovative and applied consultancy and research. It is particularly strong in asset management and pensions research, and researchers have produced numerous peer-reviewed academic papers in these topics. Cass is located in the heart of one of the world's leading financial centres. It has strong links to both the City of London and its corporate, financial and professional service firms.

Cass's MBA, specialist Masters and undergraduate degrees have a global reputation for excellence, and the School supports nearly 100 PhD students.

Cass offers one of the widest portfolios of specialist Masters programmes in Europe. It also has the largest faculties of Finance and Actuarial Science and Insurance in the region. It is ranked in the top 10 UK business schools for business, management and finance research and 90% of the research output is internationally significant.

Cass is a place where students, academics, industry experts, business leaders and policy makers enrich each other's thinking.  
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