

Credit Suisse Nova (Lux) Global Senior Loan Fund

Class IA USD

Investment policy

The aim of the Fund is to provide a high level of risk adjusted income by investing in higher yielding, secured and unsecured floating rate senior loans and other secured and unsecured senior floating rate debt instruments issued by corporations and other businesses globally. The Fund can also invest in certain derivative instruments. The Fund invests in instruments which are typically rated below investment grade credit quality (BB+ or below) or, if not rated, will be of equivalent credit quality. The underlying portfolio seeks to diversify its investments across issuers and industries at all times.

Fund facts

| | |
|--|--|
| Fund manager | Credit Suisse Asset Management LLC |
| Fund manager since | 01.07.2011 |
| Location | New York |
| Management company | Credit Suisse Fund Management S.A. |
| Fund domicile | Luxembourg |
| Fund currency | USD |
| Close of financial year | 31. Oct |
| Total net assets (in millions) | 5'970,56 |
| Inception date | 01.07.2011 |
| Management fee p.a. | 0,65% |
| Ongoing charge | 0,79% |
| Subscription | Daily |
| Redemption | Twice monthly (1st & 15th or the next business day) with 10 business days notice |
| Benchmark (BM) | CS Leveraged Loan Index (TR) |
| Swinging single pricing (SSP) ²⁾ | Yes |
| Unit class | Category IA (distribution) |
| Unit class currency | USD |
| ISIN number | LU0635706566 |
| Bloomberg ticker | CSBKLN LX |
| Net Asset Value | 1'060,13 |
| Distribution Frequency | Quarterly |
| Last distribution | 07.12.2021 |
| Distribution value | 8,98 |

2) For more details, please refer to the relevant chapter "Net Asset Value" of the Fund's prospectus.

Currencies in % (after hedging)

| | |
|-----|--------|
| USD | 100,00 |
|-----|--------|

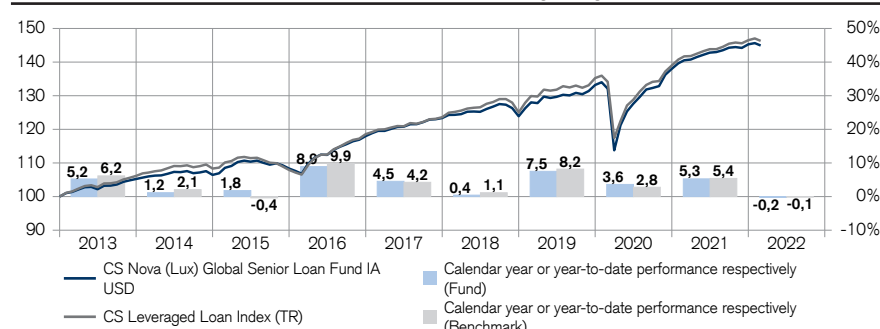
Currencies in % (before hedging)

| | Fund |
|-----|-------------|
| USD | 72,24 |
| EUR | 19,18 |
| GBP | 1,56 |
| CAD | 0,27 |

Asset Allocation in %

| | |
|---------------------------|---------------|
| Senior Loans | 85,26 |
| High Yield Bonds | 8,89 |
| Floating-rate Notes (FRN) | 1,19 |
| Equities | 0,63 |
| Cash/Cash Equivalents | 4,03 |
| Total | 100,00 |

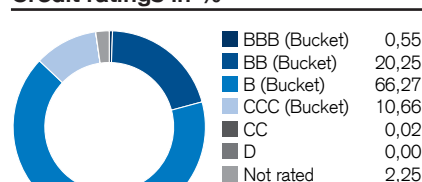
Net performance in USD (rebased to 100) and yearly performance ¹⁾



Net performance in USD ¹⁾

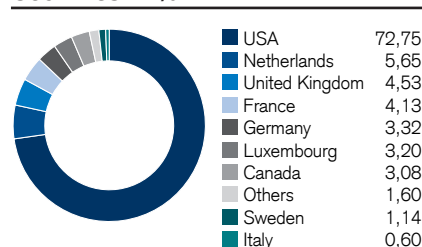
| | 1 month | 3 months | YTD | 1 year | 3 years | 5 years |
|-----------|---------|----------|-------|--------|---------|---------|
| Fund | -0,49 | 0,50 | -0,24 | 3,13 | 13,21 | 21,24 |
| Benchmark | -0,50 | 0,49 | -0,14 | 3,24 | 12,62 | 22,01 |

Credit ratings in %



Weighted Average Credit Rating = B (Bucket)

Countries in %



Duration and yield

| | |
|---|-------|
| Yield to maturity in % (gross) | 5,67 |
| Average Price | 97,83 |
| Average Coupon in % | 4,38 |
| 3-Yr Discount Margin / Spread to Worst | 459 |
| Gross current yield in % | 4,47 |
| Average remaining term to maturity in years | 4,69 |
| Modified duration in years | 0,63 |
| % 1st Lien (Loans Portfolio) | 93,77 |

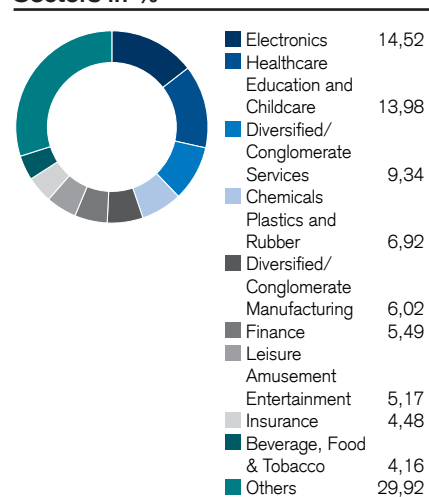
*The shown yield to maturity is calculated as of 28.02.2022 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity is an indication only and is subject to change.

Fund statistics

| | 3 years | 5 years |
|--------------------------------------|---------|---------|
| Annualised volatility in % | 10,20 | 8,01 |
| Information ratio | 0,10 | -0,10 |
| Tracking Error (Ex post) | 1,71 | 1,37 |
| Maximum draw down in % ³⁾ | -15,11 | -15,11 |

3) Maximum drawdown is the most negative cumulative return over a given time period.

Sectors in %



Top 10 Issuers in %

| Position | as % of assets |
|----------------------|----------------|
| Misys Limited Dollar | 1,11 |
| UKG Inc | 1,08 |
| Polaris Newco | 0,88 |
| Hub International | 0,86 |
| Clarios Global | 0,83 |
| Epicor Software | 0,82 |
| NFP Corp. | 0,79 |
| Alpha 3 BV | 0,78 |
| IRB Holding Corp | 0,76 |
| Peraton Corp. | 0,75 |
| Total | 8,66 |

Number of Issuers

| | |
|------|-----|
| Fund | 487 |
|------|-----|

¹⁾ Historical performance indications and financial market scenarios are not reliable indicators of current or future performance. The performance data does not take into account the commissions and costs incurred on the issue and redemption of fund units.

Asset Allocation presented on this page may change over time.

Potential risks

The Fund's risk and reward profile does not reflect the risk inherent in future circumstances that differ from what the Fund has experienced in the recent past. This includes the following events which are rare but can have a large impact.

- Credit risk: Issuers of assets held by the Fund may not pay income or repay capital when due. The Fund's investments have considerable credit risk.
- Liquidity risk: Assets cannot necessarily be sold at regular cost in an adequately short timeframe. The Fund's investments may be prone to very limited liquidity. The Fund will endeavor to mitigate this risk by various measures.
- Valuation risk: The value of certain assets held by the Fund may be inherently difficult to establish and is potentially the subject of substantial uncertainty.
- Counterparty risk: Bankruptcy or insolvency of the Fund's derivative counterparties may lead to payment or delivery default. The Subfund will endeavor to mitigate this risk by the receipt of financial collateral given as guarantees.
- Operational risk: Deficient processes, technical failures or catastrophic events may cause losses.
- Political and Legal risks: Investments are exposed to changes of rules and standards applied by a specific country. This includes restrictions on currency convertibility, the imposing of taxes or controls on transactions, the limitations of property rights or other legal risks.
- Sustainability risks: Sustainability risks are environmental, social or governance events or conditions can have a material negative effect on the return, depending on the relevant sector, industry and company exposure.

The product's investment objectives, risks, charges and expenses, as well as more complete information about the product, are provided in the prospectus (or relevant offering document), which should be read carefully before investing.

Data sources as of February 28, 2022: Credit Suisse, otherwise specified.

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*Legal entity, from which the full offering documentation, the key investor information document (KIID), the fund rules, as well as the annual and bi-annual reports, if any, may be obtained free of charge.