

Credit Suisse Nova (Lux) Global Senior Loan Fund

Class IAH GBP

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	05.02.2013
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)	No Benchmark
Swinging single pricing (SSP) ³⁾	Yes
Unit class	Category IAH (distribution)
Unit class currency	GBP
ISIN number	LU0635710675
Bloomberg ticker	CSNGSMY LX
Net Asset Value	960,03
Distribution Frequency	Quarterly
Last distribution	07.12.2021
Distribution value	8,17

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

Currencies in % (after hedging)

GBP	100,00
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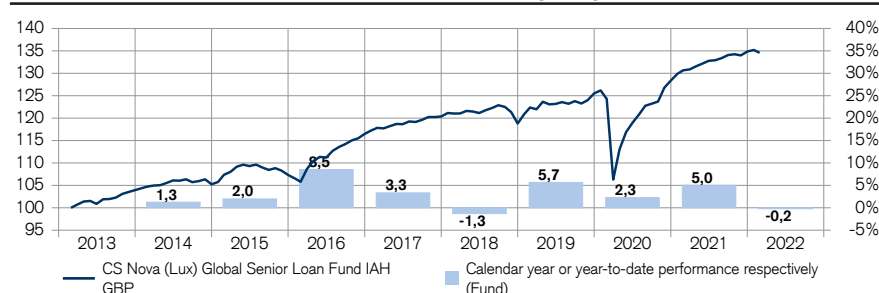
Currencies in % (before hedging)

	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

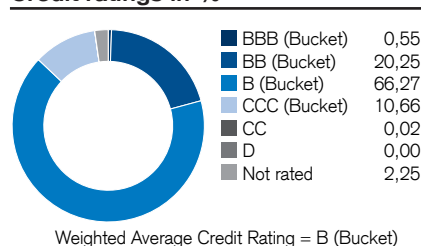
Net performance in GBP (rebased to 100) and yearly performance ¹⁾



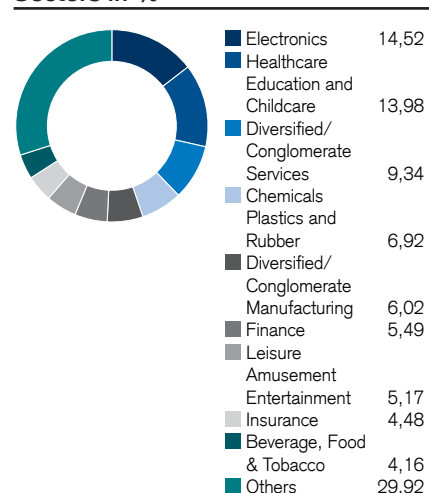
Net performance in GBP ¹⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0,47	0,43	-0,21	2,98	9,97	14,21

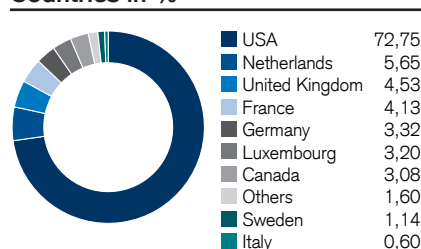
Credit ratings in %



Sectors in %



Countries in %



Duration and yield

Yield to maturity in % (gross) ²⁾	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 %	10,51	8,25
Maximum draw down in % ⁴⁾	-15,76	-15,76

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

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
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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.

2) The portfolio return takes into account currency hedging, whereas the yield to maturity shown here does not take currency hedging into account.

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.