

Risk profile (SRRI) <sup>1)</sup>

1	2	3	4	5	6	7
---	---	---	---	---	---	---

## Credit Suisse (Lux) Asia Corporate Bond Fund

Class UA USD

### Investment policy

The fund invests primarily in USD denominated Asian debt instruments, bonds, notes, and similar fixed-interest or floating-rate securities of issuers domiciled in Asia or conducting their main business activities in Asia. The Fund aims to generate alpha from active management of duration, sector exposure, and issuer selection through fundamental bottom-up analyses based on risk/reward parameters.

### Fund facts

#### Fund manager

Credit Suisse Asset Management (Singapore) Limited,  
Adrian Chee, Lei Zhu

**Fund manager since** 25.09.2012

**Location** Hong Kong, Singapore

**Management company** Credit Suisse Fund Management S.A.

**Fund domicile** Luxembourg

**Fund currency** USD

**Close of financial year** 31. Mar

**Total net assets (in millions)** 1'195,87

**Inception date** 29.01.2015

**Management fee p.a.** 0,65%

**Ongoing charge** 0,83%

**Benchmark (BM)** JPM Asia Credit Index ex-Sovereign 1-10Y

**Swinging single pricing (SSP) <sup>4)</sup>** Yes

**Unit class** Category UA

**Unit class currency** USD

**ISIN number** LU1144403299

**Bloomberg ticker** CBAUUAU LX

**Net Asset Value** 90,99

**Distribution Frequency** Quarterly

**Last distribution** 02.11.2021

**Distribution value** 0,94

**Redemptions** Daily

<sup>4)</sup> For more details, please refer to the relevant chapter "Net Asset Value" of the Fund's prospectus.

**Currencies in %**

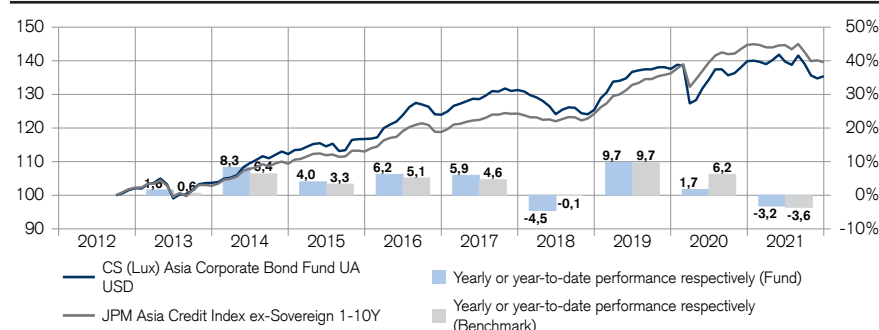
	Fund
USD	95,90
CNH	3,70
Others	0,40

### Duration and yield

	Fund
Yield to maturity in % <sup>3)</sup>	9,05
Average remaining term to maturity in years	8,10
Modified duration in years	2,88

<sup>3)</sup> The shown yield to maturity is calculated as of 31.12.2021 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.

### Net performance in USD (rebased to 100) and yearly performance <sup>2)</sup>

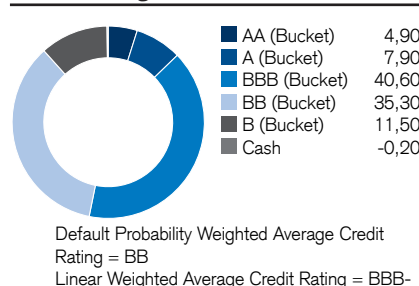


### Net performance in USD <sup>2)</sup>

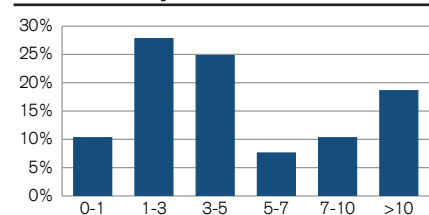
	1 month	3 months	YTD	1 year	3 years	5 years	ITD <sup>5)</sup>
Fund	0,50	-2,66	-3,20	-3,20	8,01	9,24	35,51
Benchmark	-0,41	-2,14	-3,57	-3,57	12,35	17,47	39,57

5) inception to date

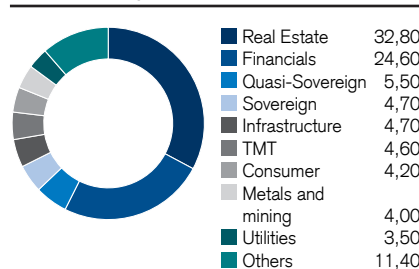
### Credit ratings in %



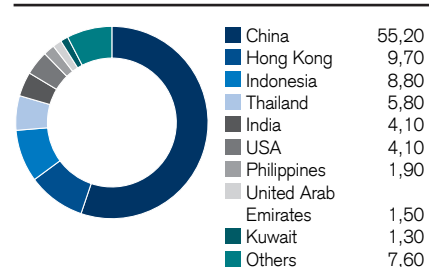
### Maturities in years



### Sectors in %



### Countries in %



### Fund statistics

	3 years	5 years
Annualised volatility in %	6,71	5,50
Information ratio	-0,45	-0,58
Tracking Error (Ex post)	3,04	2,57
Maximum draw down in % <sup>6)</sup>	-8,26	-8,26

<sup>6)</sup> Maximum drawdown is the most negative cumulative return over a given time period.

### Number of holdings

Fund	238
------	-----

### Top 10 holdings in %

Position	Maturity	as % of assets
US Treasury	31.12.23	2,02
Jisco SR Pearl Ltd	10.04.22	1,80
Caiyun Invest	08.04.22	1,78
King Talent Man	31.12.49	1,76
Thaioil Treasury Center	18.06.50	1,73
CS (Lux) China RMB Credit Bond Fund		1,61
Perusahaan Listrik Negara	30.06.50	1,59
CQ Nanan city	17.08.26	1,54
Li & Fung	31.12.49	1,39
RKP Overseas	31.12.49	1,35
<b>Total</b>		<b>16,57</b>

<sup>1)</sup> The calculation of the risk indicator is based on the CESR/10-673 Directive. The risk indicator is based on historic and partly simulated data; it cannot be used to predict future developments. The classification of the Fund may change in future and does not represent a guarantee. A classification into category 1 is not a risk-free investment either.

<sup>2)</sup> 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.

<sup>3)</sup> Yield to Maturity calculated in share class currency.

## 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 limited cost in an adequately short timeframe. The Fund's investments may be prone to limited liquidity. The Fund will endeavor to mitigate this risk by various measures. In addition, short selling of securities may expose the Fund to particular liquidity risk.
- 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.
- Event risk: In the case a trigger event occurs contingent capital is converted into equity or written down and thus may lose substantially in value.
- 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. Investments in less developed financial markets may expose the Fund to increased operational, legal and political risk.
- Sustainability risks: Sustainability risks are environmental, social or governance events or conditions that 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 December 31, 2021: Credit Suisse, otherwise specified.

This material constitutes marketing material of Credit Suisse Group AG and/or its affiliates (hereafter "CS"). This material does not constitute or form part of an offer or invitation to issue or sell, or of a solicitation of an offer to subscribe or buy, any securities or other financial instruments, or enter into any other financial transaction, nor does it constitute an inducement or incitement to participate in any product, offering or investment. Nothing in this material constitutes investment research or investment advice and may not be relied upon. It is not tailored to your individual circumstances, or otherwise constitutes a personal recommendation. The information and views expressed herein are those of CS at the time of writing and are subject to change at any time without notice. They are derived from sources believed to be reliable. CS provides no guarantee with regard to the content and completeness of the information and where legally possible does not accept any liability for losses that might arise from making use of the information. If nothing is indicated to the contrary, all figures are unaudited. The information provided herein is for the exclusive use of the recipient. The information provided in this material may change after the date of this material without notice and CS has no obligation to update the information. This material may contain information that is licensed and/or protected under intellectual property rights of the licensors and property right holders. Nothing in this material shall be construed to impose any liability on the licensors or property right holders. Unauthorised copying of the information of the licensors or property right holders is strictly prohibited. The full offering documentation including, the prospectus or offering memorandum, the key investor information document (KIID), the basic information document (Basisinformationsblatt) for Swiss products, the fund rules, as well as the annual and bi-annual reports ("Full offering documentation"), as the case may be, may be obtained free of charge in the languages listed below from the legal entity/entities indicated below or where available via FundSearch ([credit-suisse.com/fundsearch](https://www.credit-suisse.com/fundsearch)). Information on your local distributors, representatives, information agent, paying agent, if any, and your local contacts in respect of the investment product(s) can be found below. The only legally binding terms of any investment product described in this material, including risk considerations, objectives, charges and expenses are set forth in the prospectus, offering memorandum, subscription documents, fund contract and/or any other fund governing documents. For a full description of the features of the products mentioned in this material as well as a full description of the opportunities, risks, and costs associated with the respective products, please refer to the relevant underlying securities prospectuses, sales prospectuses, or other additional product documents, which we will be pleased to provide to you at any time upon request. Some of the product(s) included in this material may not be registered and/or available for purchase in your country of domicile. If in doubt whether the product(s) is/are registered for distribution in your country, please consult your relationship manager or locally registered distributor. If investment products have not been registered with, or authorized by a supervisory authority, certain investor protections provided under supervisory laws and regulations may not be provided. This material may not be forwarded or distributed to any other person and may not be reproduced. Any forwarding, distribution or reproduction is unauthorized and may result in a violation of the U.S. Securities Act of 1933, as amended (the "Securities Act"). The securities referred to herein have not been, and will not be, registered under the Securities Act, or the securities laws of any states of the United States and, subject to certain exceptions, the securities may not be offered, pledged, sold or otherwise transferred within the United States or to, or for the benefit or account of, U.S. persons.

In addition, there may be conflicts of interest with regard to the investment. In connection with the provision of services, Credit Suisse AG and/or its affiliates may pay third parties or receive from third parties, as part of their fee or otherwise, a one-time or recurring fee (e.g., issuing commissions, placement commissions or trailer fees). Prospective investors should independently and carefully assess (with their tax, legal and financial advisers) the specific risks described in available materials, and applicable legal, regulatory, credit, tax and accounting consequences prior to making any investment decision. The alternative investment fund manager or the management company, as applicable, may decide to terminate local arrangements for the marketing of the shares/units of a fund, including terminating registrations or notifications with the local supervisory authority. A summary of investor rights for investing in Luxembourg can be obtained via [www.cssf.lu/en/consumer/](https://www.cssf.lu/en/consumer/), local laws relating to investor rights may apply.

Copyright © 2022 Credit Suisse Group AG and/or its affiliates. All rights reserved.

**Spain : Distributor - if this material is distributed by:** Credit Suisse AG, Sucursal en España\*, Calle Ayala 42, 28001 Madrid, España

**Regulator / Supervisor legal entity:** Comisión Nacional del Mercado de Valores ("CNMV"), Edison, 4, 28006 Madrid, Spain, Tel: 34 91 585 15 00, Website:

<https://www.cnmv.es/>

\*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.