

Risk profile (SRRI) ¹⁾

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Credit Suisse (Lux) Asia Corporate Bond Fund

Class UB 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) ⁴⁾ Yes

Unit class Category UB

Unit class currency USD

ISIN number LU1144403455

Bloomberg ticker CBAUUBU LX

Net Asset Value 119,36

Redemptions Daily

Category UB (capital growth)

Default Probability Weighted Average Credit Rating = BB

Linear Weighted Average Credit Rating = BBB-

Sectors in %

Countries in %

Currencies in %

Duration and yield

Fund

USD 95,90

CNH 3,70

Others 0,40

Fund

Yield to maturity in % ³⁾ 9,05

Average remaining term to maturity in years 8,10

Modified duration in years 2,88

Fund statistics

Number of holdings

Fund 238

Annualised volatility in % 3 years 6,71 5 years 5,50

Information ratio -0,45 -0,58

Tracking Error (Ex post) 3,04 2,57

Maximum draw down in % ⁶⁾ -8,26 -8,26

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

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

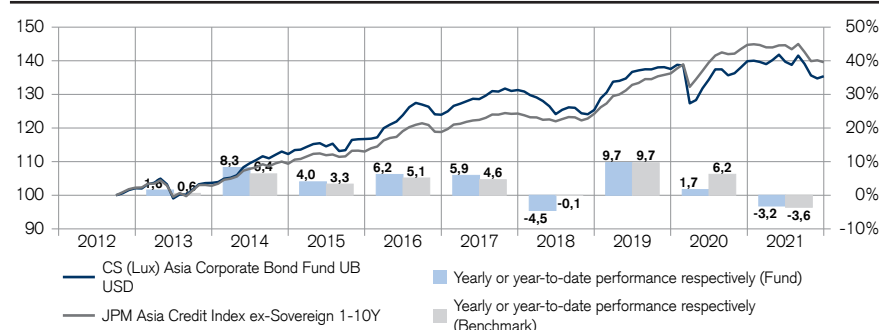
CQ Nanan city 17.08.26 1,54

Li & Fung 31.12.49 1,39

RKP Overseas 31.12.49 1,35

Total 16,57

Net performance in USD (rebased to 100) and yearly performance ²⁾

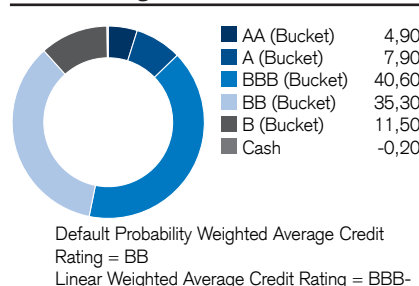


Net performance in USD ²⁾

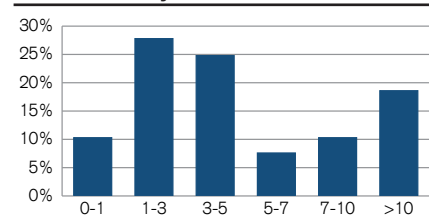
	1 month	3 months	YTD	1 year	3 years	5 years	ITD ⁵⁾
Fund	0,49	-2,66	-3,20	-3,20	8,01	9,23	35,50
Benchmark	-0,41	-2,14	-3,57	-3,57	12,35	17,47	39,57

5) inception to date

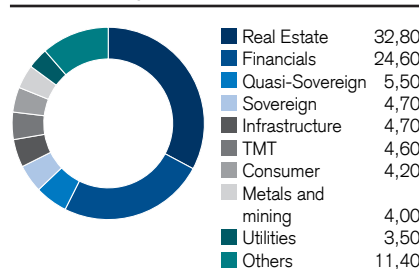
Credit ratings in %



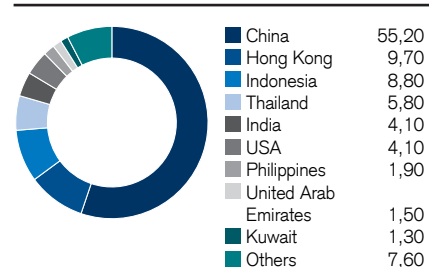
Maturities in years



Sectors in %



Countries in %



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
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CQ Nanan city	17.08.26	1,54
Li & Fung	31.12.49	1,39
RKP Overseas	31.12.49	1,35
Total		16,57

¹⁾ 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.

²⁾ 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.

³⁾ 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.

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<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.