

Credit Suisse Nova (Lux) European Senior Loan Fund

Class EB EUR

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 mainly European corporations and other businesses in any currency. 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 AM Credit Investments Group	
Fund manager since	31.12.2019
Location	New York
Management company	Credit Suisse Fund Management S.A.
Fund domicile	Luxembourg
Fund currency	EUR
Close of financial year	31. Oct
Total net assets (in millions)	292,97
Inception date	24.05.2018
Management fee p.a.	0,55%
Ongoing charge	0,79%
Subscription	Daily
Redemption	Redemptions are on the 1st and 15th of each month with 22 business days notice.

Benchmark (BM)

CS West Euro Leveraged Loan Non USD loans (TR) (hedged to EUR) (01/20)

Swinging single pricing (SSP) ²⁾

Yes

Unit class

Category EB (capital growth)

Unit class currency EUR

ISIN number LU1735553346

Bloomberg ticker CSNEEBE LX

Net Asset Value 1'114,89

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

Asset Allocation in %

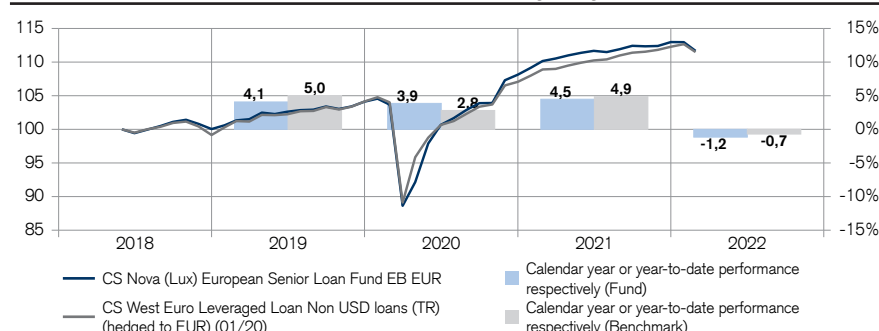
Senior Loans	69,60
High Yield Bonds	18,64
Floating-rate Notes (FRN)	8,80
Equities	0,50
Cash/Cash Equivalents	2,46
Total	100,00

Fund statistics

	1 year	3 years
Annualized volatility in %	1,60	10,61
Information ratio	-1,63	0,01
Tracking Error (Ex post)	0,61	2,83
Maximum drawdown in % ³⁾	-1,16	-15,23

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

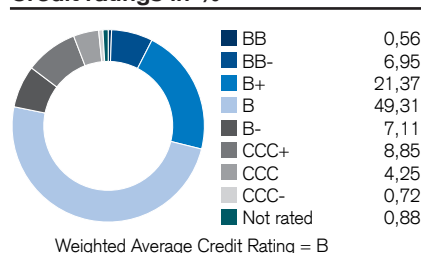
Net performance in EUR (rebased to 100) and yearly performance ¹⁾



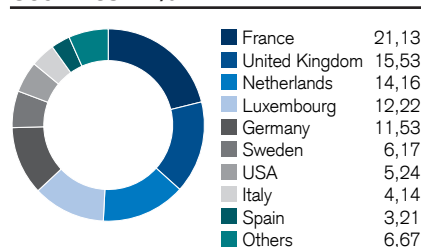
Net performance in EUR ¹⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-1,15	-0,65	-1,16	1,37	10,20	-
Benchmark	-1,04	-0,29	-0,70	2,38	10,14	-

Credit ratings in %



Countries in %



Duration and yield

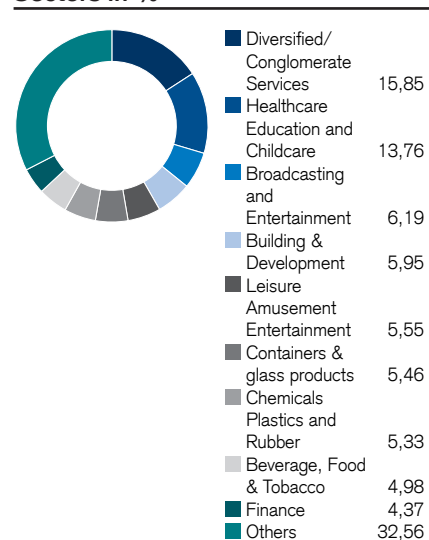
Yield to maturity in % (gross)	5,37
Average Price	97,31
Average Coupon in %	4,34
3-Yr Discount Margin / Spread to Worst	537
Current yield	4,46
Average remaining term to maturity in years	4,67
Modified duration in years	0,95
% 1st Lien (Loans Portfolio)	92,21

*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.

Number of Issuers

Fund	179
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Sectors in %



Top 10 Issuers in %

Position	as % of assets
United Group BV	1,93
Financiere Abra SAS	1,63
Diaverum Holding	1,53
Refresco Group	1,52
Unilabs Diagnostics AB	1,46
SK Spice Sarl	1,36
Lsf11 Folio Bidco GmbH	1,35
Summer BidCo B.V	1,20
Air Bidco Limited	1,19
Iqera Group SAS	1,14
Total	14,31

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. Part of the Fund's investments may 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.

Solvency II Market Risk Contribution ⁴⁾

Interest Rate up / down	Spread	Equity Type 1 / Type 2	Property	Currency up / down
0,94%/0,01%	29,71%	0,17%/0,00%	0,00%	-0,12%/0,12%

4) The indicative SCR market risk figures are based on the methodology defined in the Solvency II standard model and are calculated as per end of the last full quarter.

Details on the aggregation methodology are described in the paper 'Classifying Solvency Capital Requirement Contribution of Collective Investments under Solvency II' available on <http://www.solvencyanalytics.com/publications.html>.

Data sources as of February 28, 2022: 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.