

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

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## Credit Suisse (Lux) China RMB Credit Bond Fund

### Class MA EUR

#### Investment policy

The Fund invests primarily in Onshore Renminbi denominated debt securities issued by corporate, government and quasi-government institutions having their head office, or conducting a significant part of their business, in the PRC and which are traded on the on the China interbank bond market. In addition, the Fund may, to a lesser extent, invest in government, policy banks, local governments and other Asian related on- and offshore markets. The Fund features broad diversification across sectors and a focus on high-quality bonds with alpha generation from active management of duration, sector exposure and bottom-up issuer selection

#### Fund facts

<b>Fund manager</b>	Adrian Chee, Lei Zhu
<b>Fund manager since</b>	16.08.2017
<b>Location</b>	Hong Kong, Singapore
<b>Management company</b>	Credit Suisse Fund Management S.A.
<b>Fund domicile</b>	Luxembourg
<b>Fund currency</b>	RMB
<b>Close of financial year</b>	31. Dec
<b>Total net assets (in millions)</b>	4'252,13
<b>Inception date</b>	20.01.2020
<b>Management fee p.a.</b>	0,30%
<b>Ongoing charge</b>	0,60%
<b>Benchmark (BM)</b>	ChinaBond New Composite Index (TR)
<b>Swinging single pricing (SSP) <sup>4)</sup></b>	Yes
<b>Unit class</b>	<b>Category MA (distribution)</b>
<b>Unit class currency</b>	EUR
<b>ISIN number</b>	LU1826385285
<b>Bloomberg ticker</b>	CRRCBMA LX
<b>Net Asset Value</b>	105,07
<b>Last distribution</b>	08.02.2022
<b>Distribution value</b>	1,14
<b>Min. Init. Investm. Amount (in mill.)</b>	25
<b>Redemptions</b>	Daily

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

#### Duration and yield

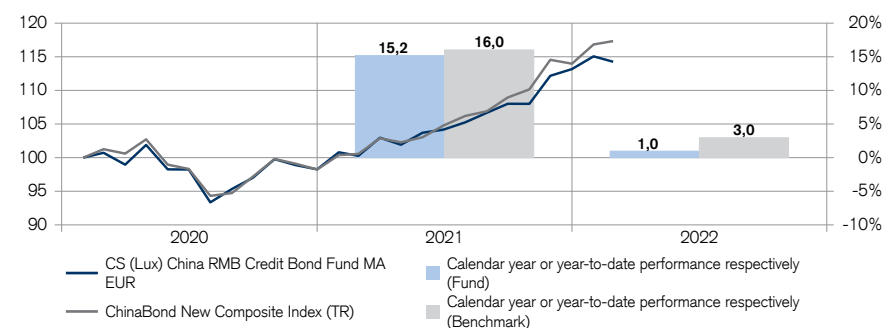
	<b>Fund</b>
<b>Yield to maturity in % <sup>3)</sup></b>	6,49
<b>Average remaining term to maturity in years</b>	4,06
<b>Modified duration in years</b>	4,41

\*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 holdings

<b>Fund</b>	242
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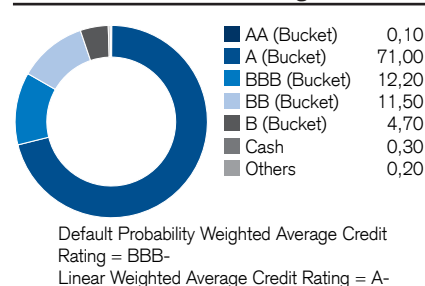
#### Net performance in EUR (rebased to 100) and yearly performance <sup>2)</sup>



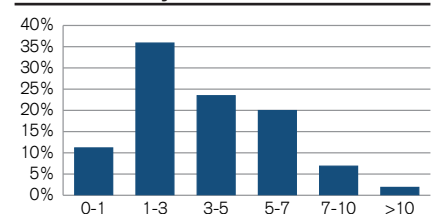
#### Net performance in EUR <sup>2)</sup>

	1 month	3 months	YTD	1 year	3 years	5 years
<b>Fund</b>	-0,70	1,86	0,96	13,95	-	-
<b>Benchmark</b>	0,43	2,43	2,95	16,69	-	-

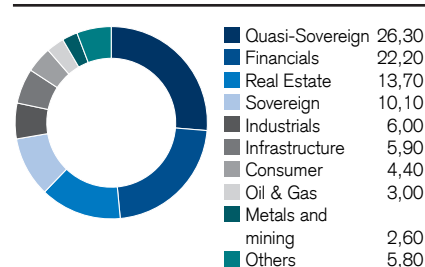
#### International Credit Ratings in %



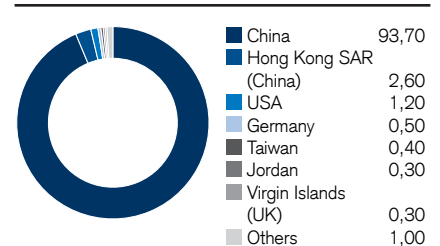
#### Maturities in years



#### Sectors in %



#### Countries in %



#### Fund statistics

	1 year	3 years
<b>Annualized volatility in %</b>	4,69	-
<b>Information ratio</b>	-0,89	-
<b>Tracking Error (Ex post)</b>	3,07	-
<b>Maximum drawdown in % <sup>5)</sup></b>	-1,01	-

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

#### Currencies in %

	<b>Fund</b>
<b>CNY</b>	99,10
<b>USD</b>	0,90

#### Top 10 holdings in %

Position	Maturity	as % of assets
China	04.06.27	3,46
Export-Import Bk. China	24.02.27	2,93
China Development Bank	25.08.26	2,70
Export-Import Bk. China	26.03.28	2,48
China	21.11.29	2,22
Agricultural Development Bank	11.05.28	2,16
Agricultural Development Bank	19.07.26	2,02
China Development Bank	06.07.28	1,82
Agricultural Development Bank	06.01.27	1,76
Agricultural Development Bank	25.01.29	1,75
<b>Total</b>		<b>23,30</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.
- Counterparty risk: Bankruptcy or insolvency of the Fund's derivative counterparties may lead to payment or delivery default.
- 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 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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