

Risk profile (SRRI) ¹⁾

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Credit Suisse (Lux) China RMB Credit Bond Fund

Class AHP USD

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

Fund manager	Adrian Chee, Lei Zhu
Fund manager since	16.08.2017
Location	Hong Kong, Singapore
Management company	Credit Suisse Fund Management S.A.
Fund domicile	Luxembourg
Fund currency	RMB
Close of financial year	31. Dec
Total net assets (in millions)	4'303,26
Inception date	13.07.2020
Management fee p.a.	0,60%
Performance fee	20% on outperformance of benchmark, subject to high watermark
Ongoing charge	1,02%
Benchmark (BM)	No Benchmark
Swinging single pricing (SSP) ⁴⁾	Yes
Unit class	Category AHP (distribution)
Unit class currency	USD
ISIN number	LU2198427911
Bloomberg ticker	CRRAPU LX
Net Asset Value	96,63
Last distribution	03.08.2021
Distribution value	0,99
Redemptions	Daily

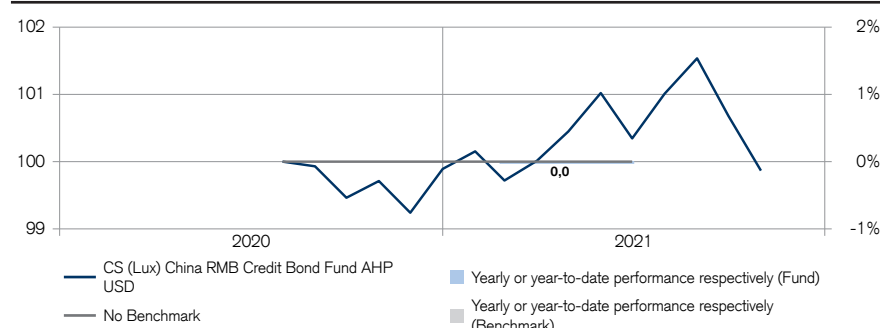
4) For more details, please refer to the relevant chapter "Net Asset Value" of the Fund's prospectus.

Duration and yield

	Fund
Yield to maturity in % ³⁾	2,02
Average remaining term to maturity in years	4,25
Modified duration in years	4,63

*The shown yield to maturity is calculated as of 29.10.2021 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.

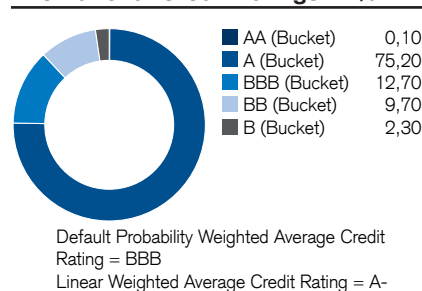
Net performance in USD (rebased to 100) and yearly performance ²⁾



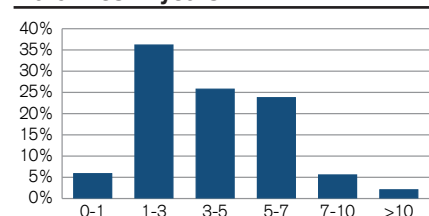
Net performance in USD ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0,81	-1,13	-0,03	0,16	-	-

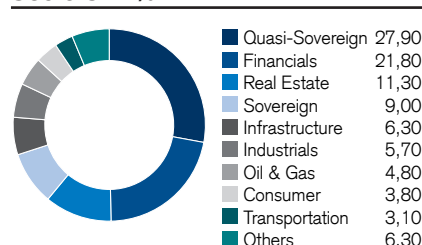
International Credit Ratings in %



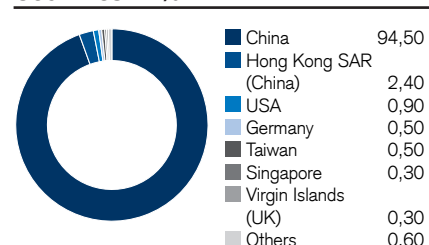
Maturities in years



Sectors in %



Countries in %



Fund statistics

	1 year	3 years
Annualized volatility in %	2,11	-
Maximum drawdown in % ⁵⁾	-1,64	-

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

Currencies in %

	Fund
CNY	97,40
USD	2,60

Number of holdings

Fund	242
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Top 10 holdings in %

Position	Maturity	as % of assets
China	04.06.27	3,76
China Development Bank	25.08.26	3,03
Agricultural Development Bank	19.07.26	2,88
Export-Import Bk. China	24.02.27	2,86
Export-Import Bk. China	26.03.28	2,35
Agricultural Development Bank	06.01.27	2,22
Agricultural Development Bank	11.05.28	2,05
China Development Bank	06.07.28	1,72
Agricultural Development Bank	25.01.29	1,72
China	03.12.27	1,47
Total		24,06

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.
- 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 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 October 29, 2021: 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.