

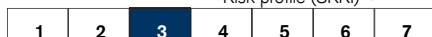
This is a marketing communication.  
Please refer to the prospectus/information document of the fund and to the KIID/KID (as applicable) before making any final investment decisions.

For professional investors only

August 31, 2022

Spain

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



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

Class A SGD

### 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 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** Peijiao Yu, Stephen Zhu, Lei Zhu

**Fund manager since** 01.05.2022, 01.05.2022, 16.08.2017

**Location** 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)** 3'216,87

**Inception date** 10.12.2020

**Management fee p.a. <sup>2)</sup>** 1,00%

**Ongoing charge <sup>2)</sup>** 1,31%

**Benchmark (BM)** ChinaBond New Composite Index (TR)

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

**Unit class** Category A (distribution)

**Unit class currency** SGD

**ISIN number** LU2265974688

**Bloomberg ticker** CRRCBAS LX

**Net Asset Value** 93,31

**Last distribution** 02.08.2022

**Distribution value** 1,06

**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 % <sup>3)</sup>** 5,62

**Average remaining term to maturity in years** 3,86

**Modified duration in years** 4,28

\*The shown yield to maturity is calculated as of 31.08.2022 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.

### Currencies in %

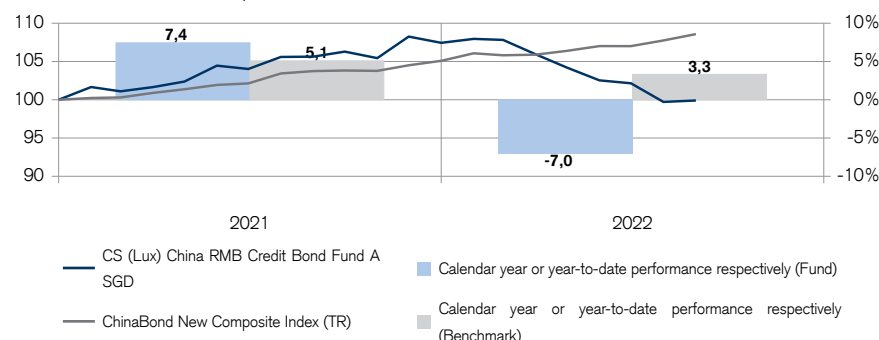
**Fund**

**CNY** 98,60

**USD** 1,40

### Net performance in SGD (rebased to 100) and yearly performance

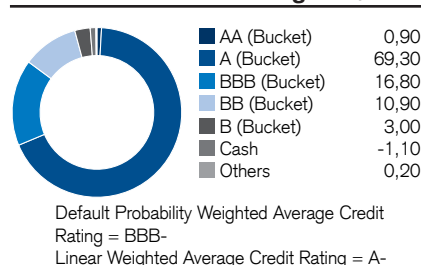
Past performance does not predict future returns. Neither simulated nor historical performance is a reliable indicator for current or future performance.



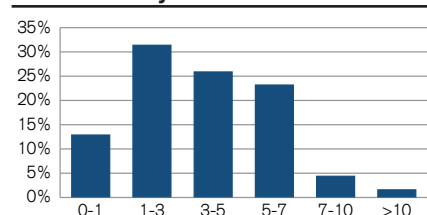
### Net performance in SGD

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	0,19	-2,57	-7,01	-5,42	-	-
Benchmark	0,77	1,46	3,32	4,66	-	-

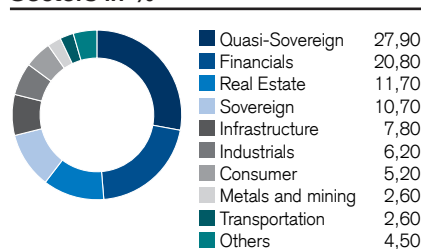
### International Credit Ratings in %



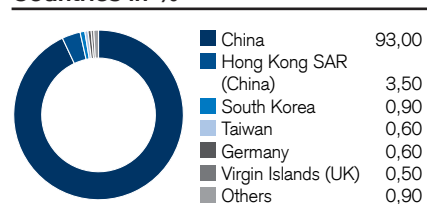
### Maturities in years



### Sectors in %



### Countries in %



### Fund statistics

	1 year	3 years
Annualized volatility in %	4,78	-
Information ratio	-2,10	-
Tracking Error (Ex post)	4,80	-
Maximum drawdown in % <sup>5)</sup>	-7,89	-

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

### Number of holdings

<b>Fund</b>	184
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### Top 10 holdings in %

Position	Maturity	as % of assets
Export-Import Bk. China	24.02.27	3,91
Export-Import Bank of Korea	26.03.28	3,18
China	21.11.29	2,92
Agricultural Development Bank	11.05.28	2,78
China Development Bank	06.07.28	2,35
Agricultural Development Bank	25.01.29	2,35
Export-Import Bank of Korea	20.05.29	2,01
China Development Bank	21.05.29	1,99
China Government Bond	13.05.28	1,94
China Government Bond	04.06.27	1,92
<b>Total</b>		<b>25,35</b>

<sup>1)</sup> The fund's risk and reward profile shows the variations in value an investment in this fund would have undergone over the past five years, whereby simulated performance data is used in the case of missing history. The fund's risk rating may change in the future. Please note, higher possible gains generally also mean higher possible losses. The lowest risk category does not mean that the fund is risk free.

<sup>2)</sup> If the currency of a financial product and/or its costs is different from your reference currency, the return and cost may increase or decrease as a result of currency fluctuations.

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 investment promoted in this marketing material concerns the acquisition of units or shares in a fund and not of any underlying assets. The underlying assets are owned by the fund only.

**The full offering documentations including complete information on risks may be obtained free of charge from a Credit Suisse representative or where available via FundSearch ([credit-suisse.com/fundsearch](https://credit-suisse.com/fundsearch)).**

Data sources as of August 31, 2022: Credit Suisse, otherwise specified.

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