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 (SRRI) [1]

1	2	**3**	4	5	6	7

Credit Suisse (Lux) China RMB Credit Bond Fund

Class UB 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 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	16.12.2020
Management fee p.a. [2]	0,65%
Ongoing charge [2]	0,96%
Benchmark (BM)	ChinaBond New Composite Index (TR)
Swinging single pricing (SSP) [4]	Yes
Unit class	**Category UB (capital growth)**
Unit class currency	USD
ISIN number	LU1577541813
Bloomberg ticker	CRRCBUU LX
Net Asset Value	95,45
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]	5,62
Average remaining term to maturity in years	3,86
Modified duration in years	4,28

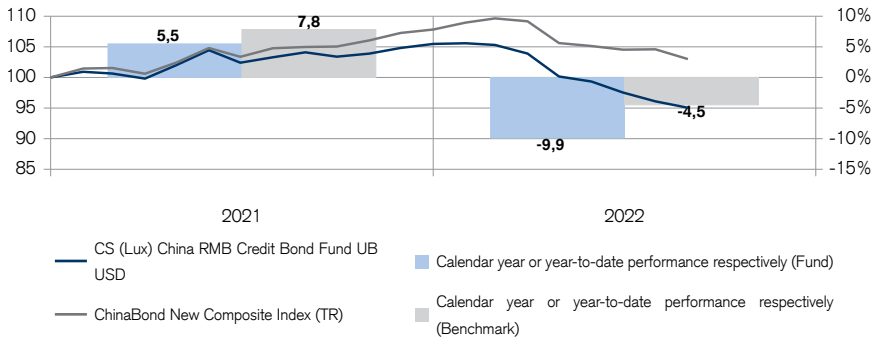
*The shown yield to maturity is calculated as of 31.08.2022 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity is an indication only and is subject to change.

Currencies in %

	Fund
CNY	98,60
USD	1,40

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

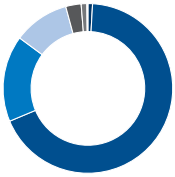
Past performance does not predict future returns. Neither simulated nor historical performance is a reliable indicator for current or future performance.



Net performance in USD

	1 month	**3 months**	**YTD**	**1 year**	**3 years**	**5 years**
Fund	-1,09	-4,31	-9,88	-8,70	-	-
Benchmark	-1,53	-2,03	-4,48	-1,88	-	-

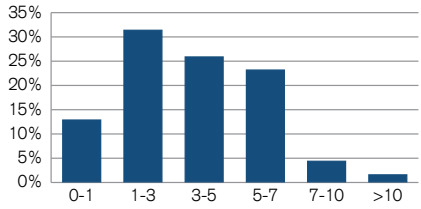
International Credit Ratings in %



AA (Bucket)	0,90
A (Bucket)	69,30
BBB (Bucket)	16,80
BB (Bucket)	10,90
B (Bucket)	3,00
Cash	-1,10
Others	0,20

Default Probability Weighted Average Credit Rating = BBB-
Linear Weighted Average Credit Rating = A-

Maturities in years

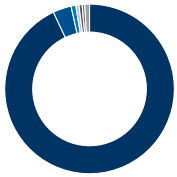


Sectors in %



Quasi-Sovereign	27,90
Financials	20,80
Real Estate	11,70
Sovereign	10,70
Infrastructure	7,80
Industrials	6,20
Consumer	5,20
Metals and mining	2,60
Transportation	2,60
Others	4,50

Countries in %



China	93,00
Hong Kong SAR (China)	3,50
South Korea	0,90
Taiwan	0,60
Germany	0,60
Virgin Islands (UK)	0,50
Others	0,90

Fund statistics

	1 year	**3 years**
Annualized volatility in %	4,43	-
Information ratio	-3,47	-
Tracking Error (Ex post)	1,96	-
Maximum drawdown in % [5]	-9,98	-

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

Number of holdings

Fund	184

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
Total		**25,35**

1) 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.
2) 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.
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 loose 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).

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

Important Information

This material constitutes marketing material of Credit Suisse Group AG and/or its affiliates (hereafter "CS").
This material does not constitute or form part of an offer or invitation to issue or sell, or of a solicitation of an offer to subscribe or buy, any securities or other financial instruments, or enter into any other financial transaction, nor does it constitute an inducement or incitement to participate in any product, offering or investment.
This marketing material is not a contractually binding document or an information document required by any legislative provision.
Nothing in this material constitutes investment research or investment advice and may not be relied upon. It is not tailored to your individual circumstances, or otherwise constitutes a personal recommendation, and is not sufficient to take an investment decision.
The information and views expressed herein are those of CS at the time of writing and are subject to change at any time without notice. They are derived from sources believed to be reliable.
CS provides no guarantee with regard to the content and completeness of the information and where legally possible does not accept any liability for losses that might arise from making use of the information. If nothing is indicated to the contrary, all figures are unaudited. The information provided herein is for the exclusive use of the recipient.
The information provided in this material may change after the date of this material without notice and CS has no obligation to update the information.
This material may contain information that is licensed and/or protected under intellectual property rights of the licensors and property right holders. Nothing in this material shall be construed to impose any liability on the licensors or property right holders. Unauthorised copying of the information of the licensors or property right holders is strictly prohibited.
The full offering documentation including, the prospectus or offering memorandum, the Key Investor Information Document (KIID), the Key Information Document (KID), the fund rules, as well as the annual and bi-annual reports ("Full offering documentation"), as the case may be, may be obtained free of charge in one of the languages listed below from the legal entity/entities indicated below and where available via FundSearch (credit-suisse.com/fundsearch).
Information on your local distributors, representatives, information agent, paying agent, if any, and your local contacts in respect of the investment product(s) can be found below.
The only legally binding terms of any investment product described in this material, including risk considerations, objectives, charges and expenses are set forth in the prospectus, offering memorandum, subscription documents, fund contract and/or any other fund governing documents.
For a full description of the features of the products mentioned in this material as well as a full description of the opportunities, risks, and costs associated with the respective products, please refer to the relevant underlying securities prospectuses, sales prospectuses, or other additional product documents, which we will be pleased to provide to you at any time upon request.
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.
This material may not be forwarded or distributed to any other person and may not be reproduced. Any forwarding, distribution or reproduction is unauthorized and may result in a violation of the U.S. Securities Act of 1933, as amended (the "Securities Act"). The securities referred to herein have not been, and will not be, registered under the Securities Act, or the securities laws of any states of the United States and, subject to certain exceptions, the securities may not be offered, pledged, sold or otherwise transferred within the United States or to, or for the benefit or account of, U.S. persons.
In addition, there may be conflicts of interest with regard to the investment.
In connection with the provision of services, Credit Suisse AG and/or its affiliates may pay third parties or receive from third parties, as part of their fee or otherwise, a one-time or recurring fee (e.g., issuing commissions, placement commissions or trailer fees).
Prospective investors should independently and carefully assess (with their tax, legal and financial advisers) the specific risks described in available materials, and applicable legal, regulatory, credit, tax and accounting consequences prior to making any investment decision.
The alternative investment fund manager or the (UCITS) management company, as applicable, may decide to terminate local arrangements for the marketing of the shares/units of a fund, including terminating registrations or notifications with the local supervisory authority. A summary of investor rights for investing into European Economic Area domiciled investment funds managed or sponsored by Credit Suisse Asset Management can be obtained in English via www.credit-suisse.com/am/regulatory-information, local laws relating to investor rights may apply.
Copyright © 2022 Credit Suisse Group AG and/or its affiliates. All rights reserved.

Spain : Distributor - if this material is distributed by: Credit Suisse AG, Sucursal en España*, Calle Ayala 42, 28001 Madrid, España
Regulator / Supervisor legal entity: Comisión Nacional del Mercado de Valores ("CNMV"), Edison, 4, 28006 Madrid, Spain, Tel: 34 91 585 15 00, Website: 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.