

April 29, 2016
United Kingdom

Credit Suisse Nova (Lux) Global Senior Loan Fund

Class IA USD

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 corporations and other businesses globally. 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

as per 29/04/2016

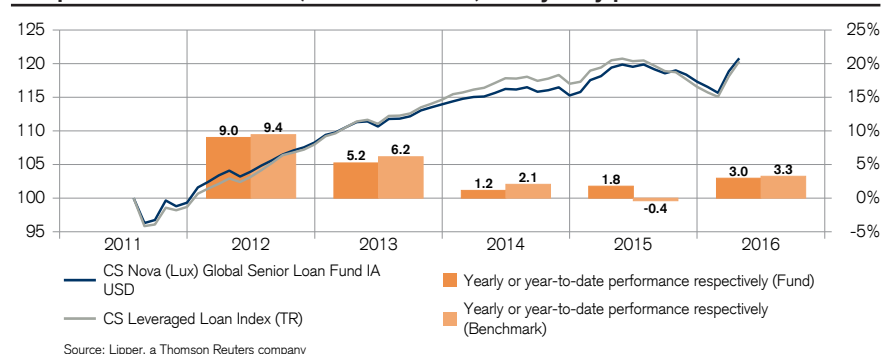
Fund manager	Credit Suisse Asset Management LLC
Fund manager since	01/07/2011
Location	New York / London
Fund domicile	Luxembourg
Fund currency	USD
UCITS III-Compliant	No
Close of financial year	31. Oct
Total net assets (in millions)	4,235.28
Inception date	01/07/2011
Annual management charge in %	0.65
TER (as of 31.10.2015) in %	0.82
Subscription	Daily
Redemption	Twice monthly (1st & 15th or the next business day) with 10 business days notice
Benchmark (BM)	CS Leveraged Loan Index (TR)
Unit Class	Category IA (distribution)
Unit class currency	USD
ISIN number	LU0635706566
Bloomberg Ticker	CSBKLN LX
Net asset value (NAV)	1,021.97
Last distribution	16/02/2016
Distribution	10.60
Min. Investment Amount	500,000
EU taxation	Out of scope

Statistical information

as per 29/04/2016	1 year	3 years
Annualized volatility in %	3.80	2.65
Maximum draw down in % ²⁾	-3.52	-3.52

²⁾ Maximum drawdown is the most negative cumulative return over a given time period.

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



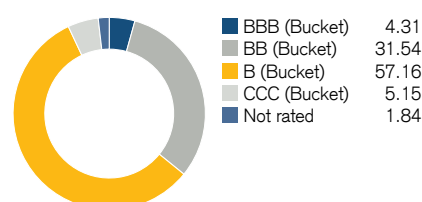
Net performance in USD ¹⁾

as per 30/04/2016	1 month	3 months	YTD	1 year	3 years	5 years
Fund	1.64	3.67	2.96	1.16	8.53	-
Benchmark	1.90	4.01	3.25	-0.13	8.03	-

The performance calculation is based on USD. Therefore, the return may increase or decrease as a result of currency fluctuations. If the currency in which the past performance is displayed differs from the currency of the country in which you reside, then you should be aware that due to exchange rate fluctuations the performance shown may increase or decrease if converted into your local currency.

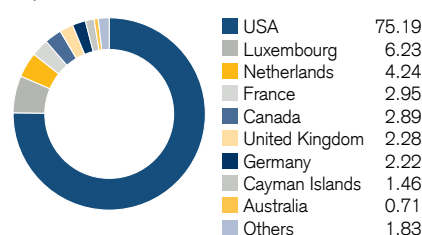
Credit Ratings in %

as per 29/04/2016



Countries in %

as per 29/04/2016



Duration and Yield

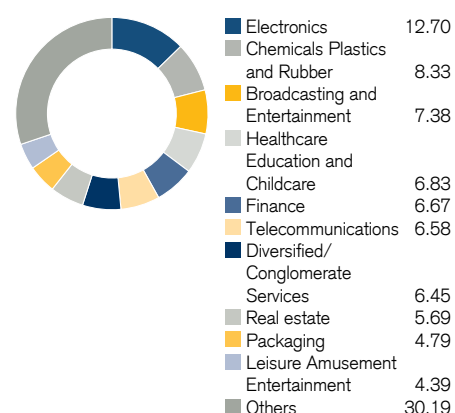
as per 29/04/2016	
Gross portfolio yield in %	6.35
Average remaining term to maturity in years	4.63
Modified duration in years	0.62

Asset Allocation in %

as per 29/04/2016	
Senior Loans	81.05
High Yield Bonds	12.86
Cash/Cash Equivalents	6.09
Total	100.00

Sectors in %

as per 29/04/2016



Top ten holdings in %

as per 29/04/2016

Position	as % of assets
Avago Technologies	1.07
First Data Corporation	1.06
NBTY	0.94
Ziggo	0.86
Numerable	0.84
Valeant Pharmaceuticals	0.77
Tech Finance & Co S.C.A.	0.76
US Foodservice	0.71
Eircom Finco S.a.r.l (aka BCM Ireland)	0.70
BJ's Wholesale Club	0.67
Total	8.38

¹⁾ Historical performance indications and financial market scenarios are no guarantee for current or future performance. Performance indications do not consider commissions levied at subscription and/or redemption.

The disclaimer mentioned at the end of this document also applies to this page.

Number of holdings

as per 29/04/2016

Fund	425
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Risks

- The portfolio will consist primarily of senior secured loans and high yield bonds rated below investment grade. These assets are speculative in nature and are considered to have a high degree of investment risk. Such assets have greater default risks, greater exposure to market volatility and liquidity risks when compared to investment grade debt obligations.
- There may be limited liquidity for some of the securities that the Fund invests in due to the lack of a secondary market, while transfer restrictions on the securities will further limit liquidity.
- The Fund will invest in globally denominated assets, some of which may be subject to a greater degree of regional economic conditions and sovereignty risks.
- As the Fund's investments will be denominated in currencies other than the Fund's currency, the overall Fund value can be impacted by exchange rate fluctuations.
- No capital protection.

Glossary

Beta

This is a measure of the volatility of the fund relative to its benchmark. A figure greater than 1 indicates that the fund will tend to outperform in a rising market and underperform in a falling one. I.e. is more volatile than the market. The reverse applies to a Beta of less than 1.

Tracking Error

Indicates how closely the fund tracks the benchmark. It is the standard deviation of the monthly returns of the fund divided by the monthly returns of its benchmark. The lower the number, the closer the fund follows its benchmark.

Volatility

One of the main ways in which the risk of an investment is measured is calculating the degree to which its value fluctuates around an average. The standard method for calculating this volatility is standard deviation.

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