

Supply Chain Finance Funds (SCFF)

Portfolio details

CREDIT SUISSE ASSET MANAGEMENT

December 2021



Supply chain finance notes

Initial remarks on portfolio composition

Description

Single obligor program

- Relates to a program where issued notes are backed by obligations from a single paying party (single obligor)

Multi-obligor program

- Relates to a program where issued notes are backed by existing obligations and, in some programs are subject to certain eligibility criteria, by future obligations, from a number of paying parties (multiple obligors)

Focus Areas

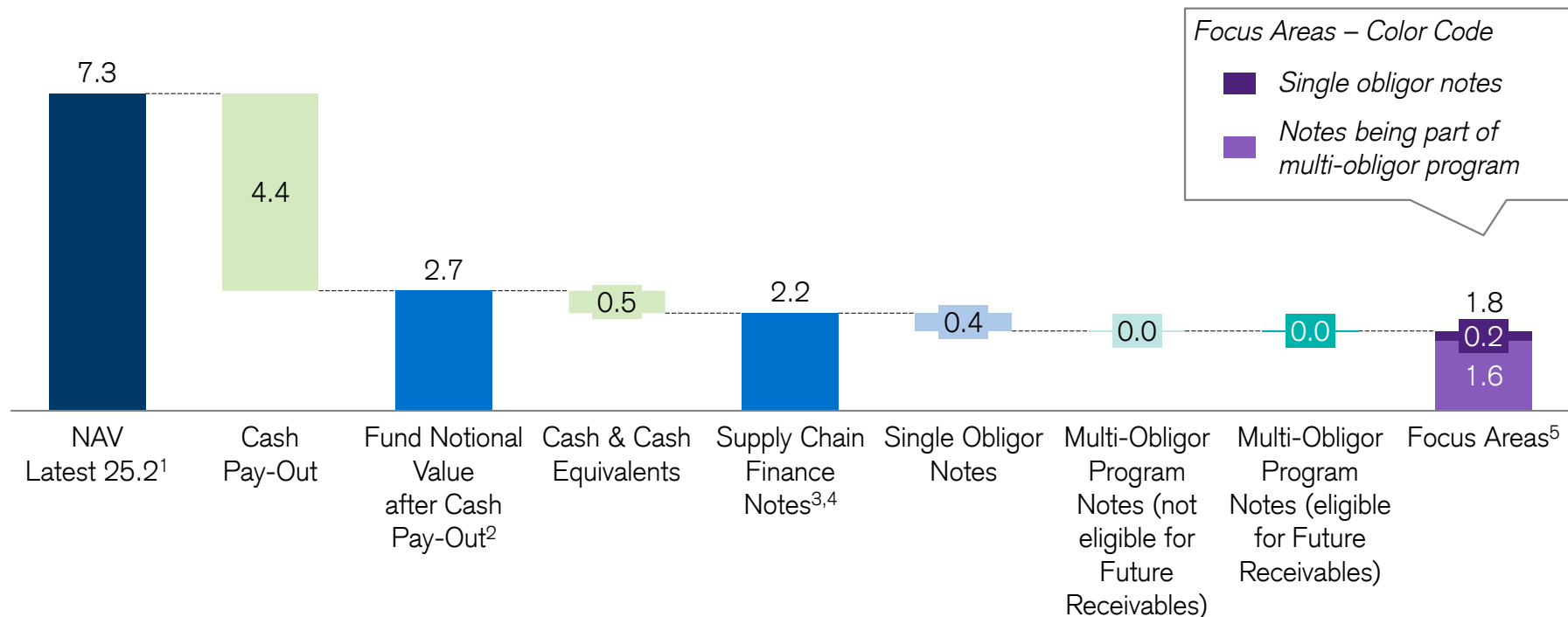
- Three segments of exposure in the funds have been identified as driving the valuation uncertainty
 - These include both single-obligor exposure and multi-obligor exposure
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Credit Suisse (Lux) Supply Chain Finance Fund (a sub-fund of Credit Suisse Virtuoso SICAV-SIF)

Fund portfolio details

Fund portfolio details

in USD bn - rounded



1. Latest published NAV as of February 25, 2021

2. Latest published NAV less cash payout (see Note)

3. Includes also notes due with outstanding payment of USD 2.1 bn (rounded), of which about 86% correspond to Focus Areas

4. Includes investment in other Supply Chain Finance Funds of USD 0.007bn (rounded)

5. Includes single obligor notes and multi-obligor program notes

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change. Information as of November 30, 2021. Data source: CSAM Portfolio Management for all information pertaining to fund notional value after cash payout. The NAV is published through the Fund Administrator. Differences (e.g. different data sources, cut-off times, FX rates, etc.) may occur.

Credit Suisse (Lux) Supply Chain Finance Fund (a sub-fund of Credit Suisse Virtuoso SICAV-SIF)

Single obligor notes (excluding Focus Areas)

| Obligor | Top 10 ¹ | | |
|---|--|---------------------------------|--|
| | Total amount outstanding, in USD bn – rounded | % of fund notional ² | Notes due, payment outstanding (%) ³ |
| TRADESHIFT HOLDINGS INC | 0.17 | 6% | 100% |
| WESTFORD LIMITED | 0.05 | 2% | 100% |
| CATFOSS RENEWABLES LTD | 0.03 | 1% | 100% |
| SPECIAL NEEDS GROUP LTD | 0.02 | 1% | 0% |
| NOVUS AG LLC | 0.02 | 1% | 100% |
| CATFOSS DBT LTD | 0.02 | 1% | 0% |
| NOVINITI COLCHESTER LIMITED | 0.01 | 1% | 81% |
| BAUERS INTELLIGENT TRANSPORTATION INC | 0.01 | 0% | 51% |
| NOVINITI POOLE LTD | 0.01 | 0% | 82% |
| DEAL PARTNERS LIMITED | 0.01 | 0% | 100% |
| Total Top 10 | 0.35 | 13% | 86% |
| Remaining single obligor notes | 0.01 | 0% | 0% |
| Total single obligor notes (excl. Focus Areas) | 0.36 | 13% | 83% |

1. Top 10 single obligor notes. Includes notes due, payment outstanding, when applicable. Cross-fund investments not considered

2. In % of fund notional value after cash payouts, as of November 30, 2021; results in higher relative weightings versus previous disclosures due to lower base

3. Defined as notes due, payment outstanding in % of total amount outstanding

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change. Information as of November 30, 2021, Data source: CSAM Portfolio Management

Credit Suisse (Lux) Supply Chain Finance Fund (a sub-fund of Credit Suisse Virtuoso SICAV-SIF)

Multi-obligor program overview

| Multi-obligor program (MOP) | Program documentation provides for future receivables | Underlying obligors (#) | Supply Chain Finance notes | |
|---|---|-------------------------|---|---|
| | | | Total amount outstanding, in USD bn – rounded | Notes due, payment outstanding (%) ² |
| Fairymead MOP | Yes | 33 | 0.44 | 100% |
| Rasmussen MOP | Yes | 15 | 0.29 | 100% |
| Liberty Commodities MOP 2018 | No | 31 | 0.27 | 100% |
| Currajong MOP | Yes | 17 | 0.27 | 100% |
| Onesteel TCUK MOP 2018 | Yes | 53 | 0.17 | 100% |
| Seaview MOP | Yes | 11 | 0.07 | 100% |
| Rehbein MOP | Yes | 19 | 0.05 | 100% |
| Total multi-obligor programs¹ | | | 1.57 | 100% |
| Total multi-obligor programs where documentation provides for future receivables¹ (excluding Focus Areas) | | | 1.29 (-) | 100% (0%) |
| Total multi-obligor programs where documentation does not provide for future receivables¹ (excluding Focus Areas) | | | 0.27 (-) | 100% (0%) |
| Total multi-obligor programs of Focus Areas (in grey above) ¹ | | | 1.57 | 100% |

1. Investment into other Supply Chain Finance Fund of USD 0.007bn not included; 2. Defined as notes due, payment outstanding in % of total amount outstanding

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change. Information as of November 30, 2021, Data source: CSAM Portfolio Management

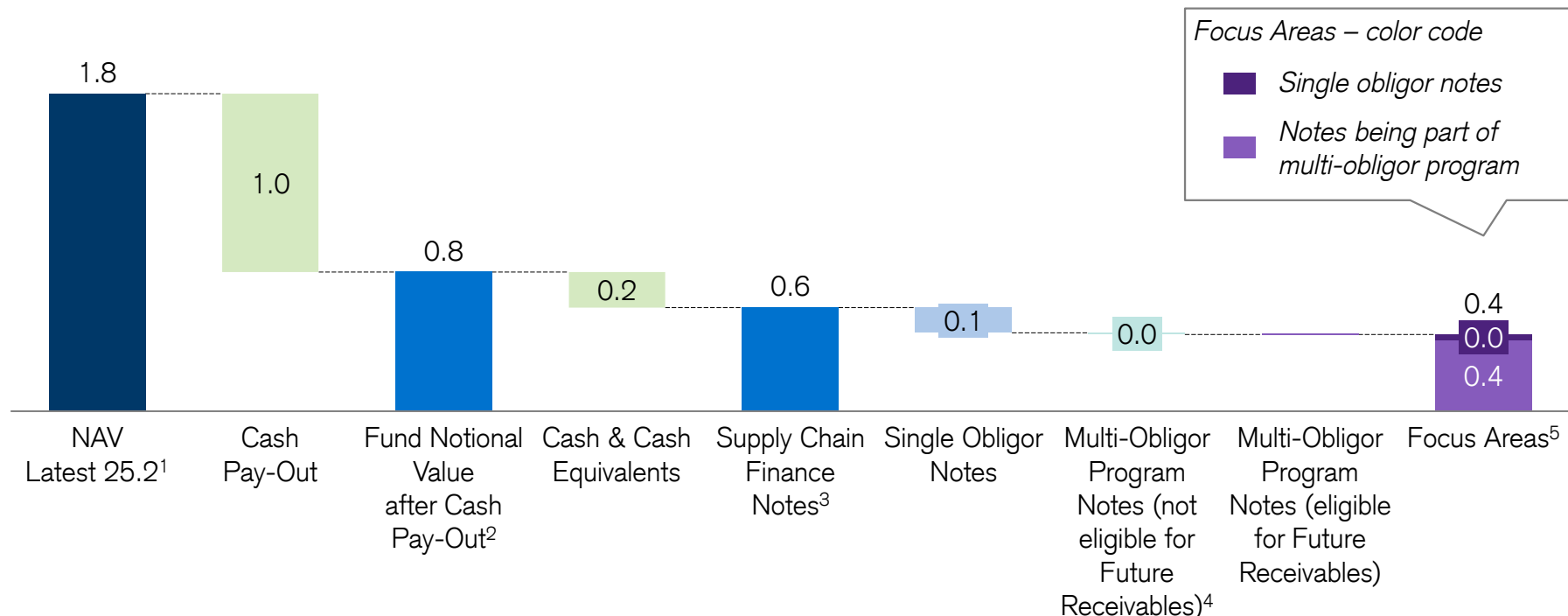
Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund

Fund portfolio details

(a sub-fund of Credit Suisse Nova (Lux))

Fund portfolio details

in USD bn - rounded



1. Latest published NAV as of February 25, 2021

2. Latest published NAV less cash payout (see Note)

3. Includes also notes due with outstanding payment of USD 0.54bn (rounded), of which about 78% correspond to Focus Areas

4. Effective figure is not zero, displayed figure due to rounding

5. Includes single obligor notes and multi-obligor program notes

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change. Information as of November 30, 2021, Data source: CSAM Portfolio Management for all information pertaining to fund notional value after cash payout. The NAV is published through the Fund Administrator. Differences (e.g. different data sources, cut-off times, FX rates, etc.) may occur.

Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund

Single obligor notes (excluding Focus Areas)

(a sub-fund of Credit Suisse Nova (Lux))

| Obligor | Top 10 ¹ | | |
|---|--|---------------------------------|--|
| | Total amount outstanding, in USD bn – rounded | % of fund notional ² | Notes due, payment outstanding (%) ³ |
| CHBG LIMITED | 0.02 | 3% | 94% |
| TOWER TRADE GROUP LTD | 0.02 | 2% | 100% |
| LAIDIR INVESTMENTS LTD | 0.02 | 2% | 100% |
| WESTFORD LIMITED | 0.01 | 2% | 100% |
| EARLYPAY LTD | 0.01 | 2% | 73% |
| BAUERS INTELLIGENT TRANSPORTATION INC | 0.01 | 2% | 37% |
| KERRY LEEDS INVESTMENTS LIMITED | 0.01 | 2% | 28% |
| R.W. CHELSEA HOLDINGS LTD | 0.01 | 1% | 100% |
| CALIBRE GROUP PTY LTD | 0.01 | 1% | 100% |
| DEAL PARTNERS LIMITED | 0.01 | 1% | 100% |
| Total top 10 | 0.13 | 16% | 84% |
| Remaining single obligor notes | 0.01 | 2% | 49% |
| Total single obligor notes (excl. Focus Areas) | 0.14 | 18% | 81% |

1. Top 10 single obligor notes. Includes notes due, payment outstanding, when applicable.

2. In % of fund notional value after cash payouts, as of November 30, 2021; results in higher relative weightings versus previous disclosures due to lower base

3. Defined as notes due, payment outstanding in % of total amount outstanding

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change. Information as of November 30, 2021, Data source: CSAM Portfolio Management

Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund

Multi-obligor program overview

(a sub-fund of Credit Suisse Nova (Lux))

| Multi-obligor program (MOP) | Program documentation provides for future receivables | Underlying Obligors (#) | Supply Chain Finance notes | |
|---|---|-------------------------|---|---|
| | | | Total amount outstanding, in USD bn – rounded | Notes due, payment outstanding (%) ¹ |
| Rehbein MOP | Yes | 33 | 0.26 | 100% |
| Seaview MOP | Yes | 11 | 0.08 | 100% |
| Currajong MOP | Yes | 8 | 0.06 | 100% |
| Rasmussen MOP | Yes | 1 | 0.01 | 100% |
| Nokia of America Corporation | No | 1 | 0.00 | 100% |
| Total multi-obligor programs | | | 0.41 | 100% |
| Total multi-obligor programs where documentation provides for future receivables (excluding Focus Areas) | | | 0.40 (-) | 100% (0%) |
| Total multi-obligor programs where documentation does not provide for future receivables (excluding Focus Areas) | | | 0.00 (0.00) | 100% (0%) |
| Total multi-obligor programs of Focus Areas (in grey above) | | | 0.40 | 100% |

1. Defined as notes due, payment outstanding in % of total amount outstanding

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change. Information as of November 30, 2021, Data source: CSAM Portfolio Management

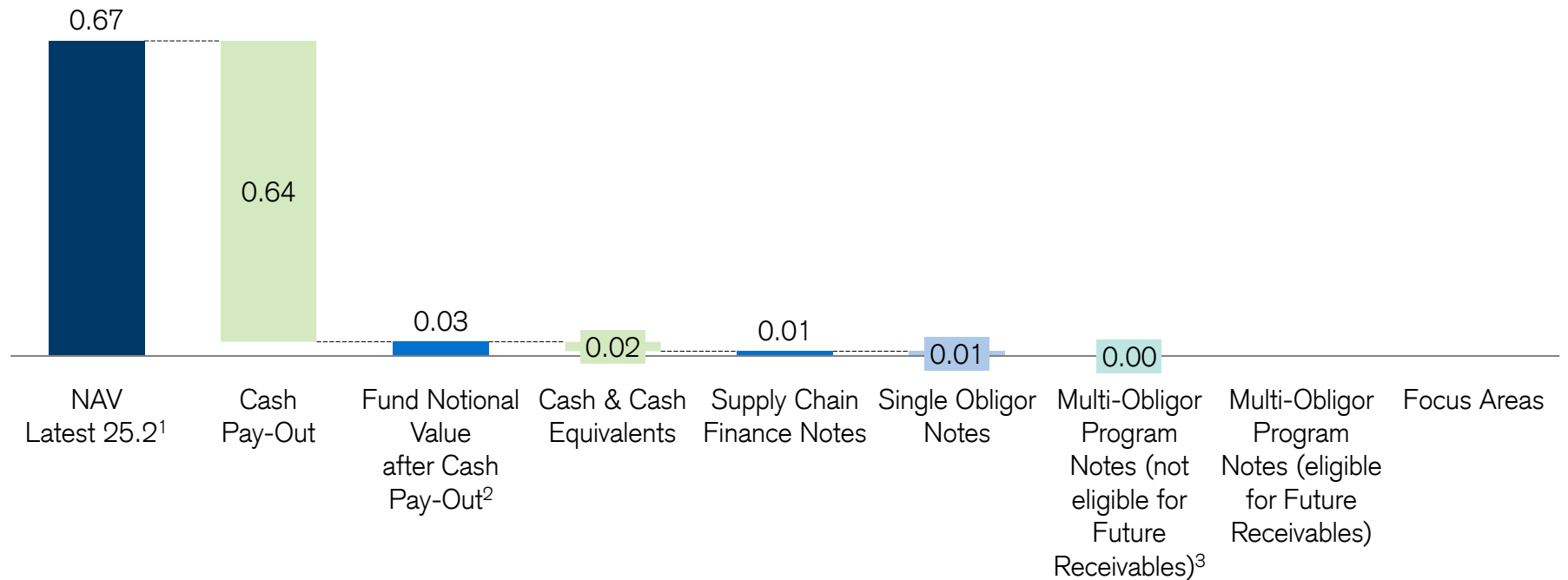
Credit Suisse Supply Chain Finance Investment Grade

Fund portfolio details

(a sub-fund of Credit Suisse Fund 2 SICAV
domiciled in Liechtenstein)

Fund portfolio details

in USD bn - rounded



1. Latest published NAV as of February 25, 2021

2. Latest published NAV less cash payout (*see Note*)

3. Effective figure is not zero, displayed figure due to rounding

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change. Information as of November 30, 2021, Data source: CSAM Portfolio Management for all information pertaining to fund notional value after cash payout. The NAV is published through the Fund Administrator. Differences (e.g. different data sources, cut-off times, FX rates, etc.) may occur.

Credit Suisse Supply Chain Finance Investment Grade

Single obligor notes (excluding Focus Areas)

(a sub-fund of Credit Suisse Fund 2 SICAV
domiciled in Liechtenstein)

| Obligor | Top 1 ¹ | | |
|---|--|---------------------------------|--|
| | Total amount outstanding, in USD bn – rounded | % of fund notional ² | Notes due, payment outstanding (%) ³ |
| AT&T SERVICES INC | 0.01 | 34% | 0% |
| Total top 1 | 0.01 | 34% | 0% |
| Remaining single obligor notes | - | - | - |
| Total single obligor notes (excl. Focus Areas) | 0.01 | 34% | 0% |

1 Top 1 single obligor notes. Includes notes due, payment outstanding, when applicable.

2. In % of fund notional value after cash payouts, as of November 30, 2021; results in higher relative weightings versus previous disclosures due to lower base

3. Defined as notes due, payment outstanding in % of total amount outstanding

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change.
Information as of November 30, 2021, Data source: CSAM Portfolio Management

Credit Suisse Supply Chain Finance Investment Grade

Multi-obligor program overview

(a sub-fund of Credit Suisse Fund 2 SICAV
domiciled in Liechtenstein)

| Multi-obligor program (MOP) | Program documentation provides for future receivables | Underlying obligors (#) | Supply Chain Finance notes | |
|---|---|-------------------------|--|---|
| | | | Total amount outstanding, in USD bn – rounded | Notes due, payment outstanding (%) ¹ |
| Entertainment One MOP | No | 1 | 0.002 | 0% |
| Total multi-obligor programs | | | 0.002 | 0% |
| Total multi-obligor programs where documentation provides for future receivables (excluding Focus Areas) | | | - (-) | - |
| Total multi-obligor programs where documentation does not provide for future receivables (excluding Focus Areas) | | | 0.002 (0.002) | 0% (0%) |
| Total multi-obligor programs of Focus Areas (in grey above) | | | - | - |

1. Defined as notes due, payment outstanding in % of total amount outstanding

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change. Information as of November 30, 2021, Data source: CSAM Portfolio Management

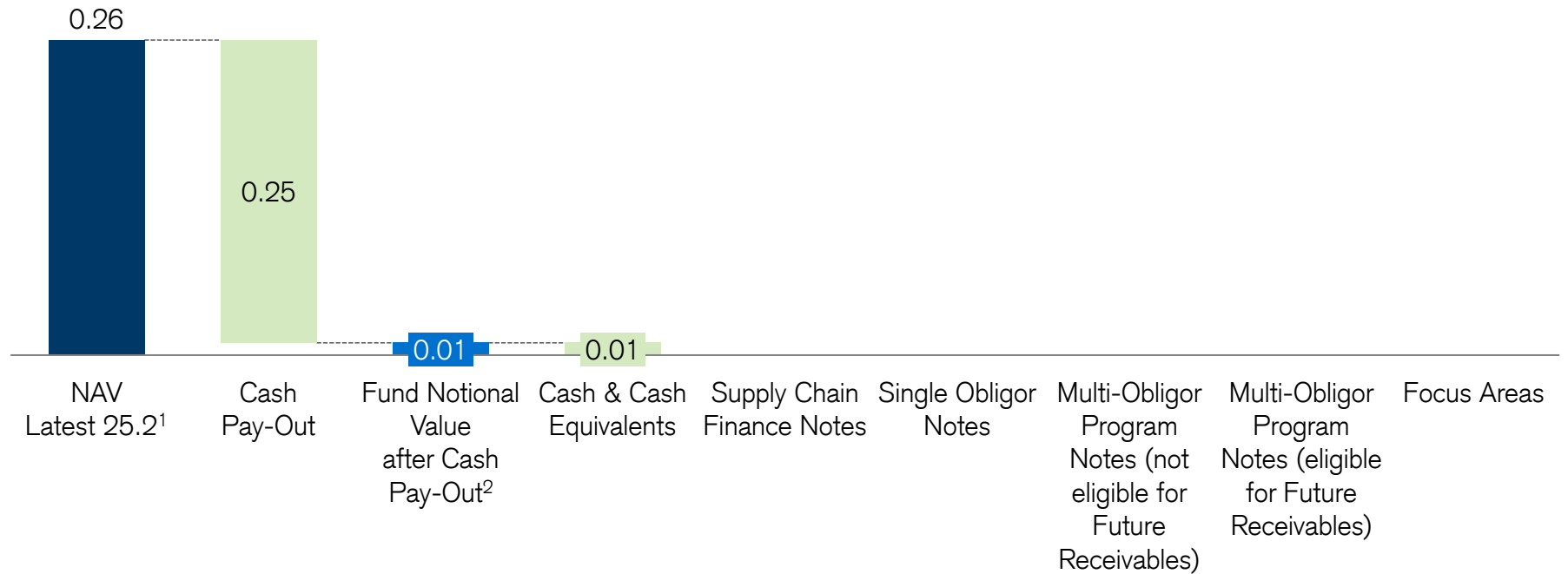
Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund

(a sub-fund of Credit Suisse Nova (Lux))

Fund portfolio details

Fund portfolio details

in USD bn - rounded



1. Latest published NAV as of February 25, 2021
2. Latest published NAV less cash payout (*see Note*)

Note: Values of notes based on nominal / face value adjusted for restructuring where relevant, portfolio breakdown excludes cost accruals. Analysis of portfolio under review and subject to change. Information as of November 30, 2021, Data source: CSAM Portfolio Management for all information pertaining to fund notional value after cash payout. The NAV is published through the Fund Administrator. Differences (e.g. different data sources, cut-off times, FX rates, etc.) may occur.

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