

Supply Chain Finance Funds (SCFF)

Portfolio Details

CREDIT SUISSE ASSET MANAGEMENT

April 2021



Supply chain finance notes

Initial remarks on portfolio composition

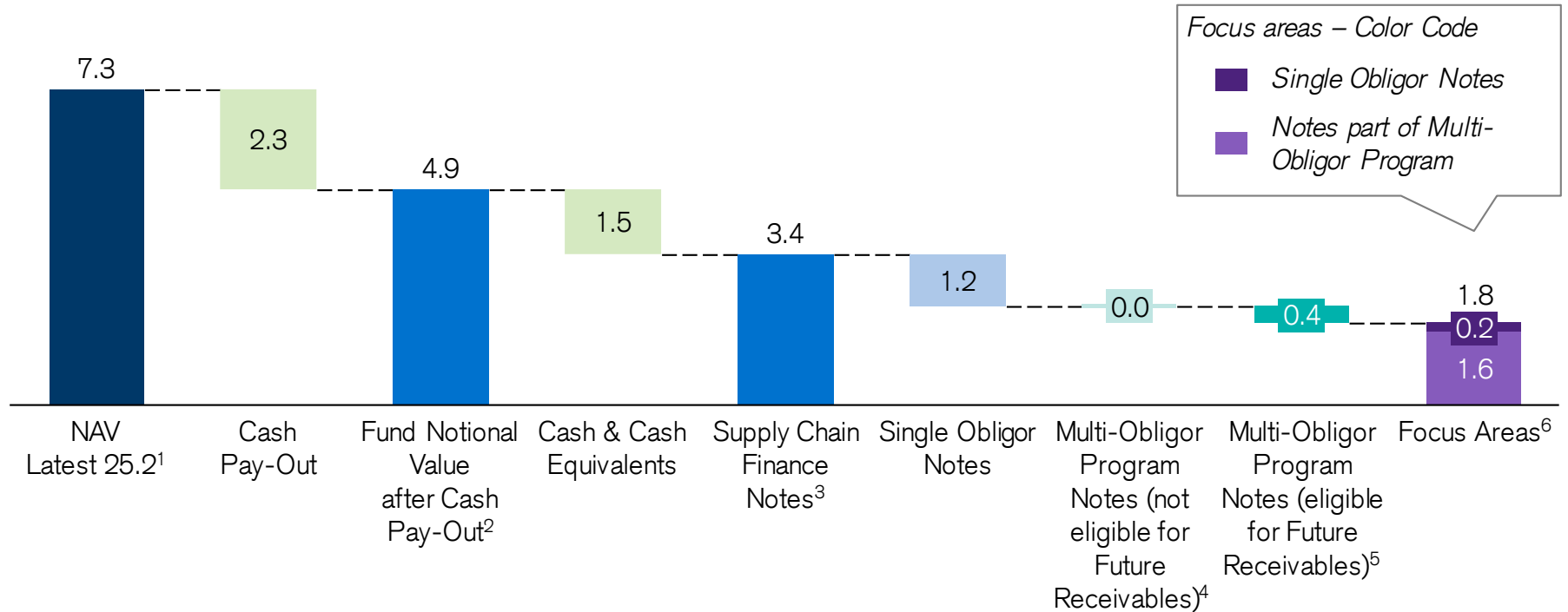
		Description	Potential risks	Actions being taken
Single Obligor Note		<ul style="list-style-type: none"> A note which is backed by obligations from a single paying party (i.e., outside of a multi-obligor program) 	<ul style="list-style-type: none"> Credit risk of default by the paying party and/or intermediate entity Effectiveness of insurance Functioning of infrastructure/payment flows 	<ul style="list-style-type: none"> Close collaboration and interaction with relevant administrators Active daily monitoring of cash-inflows and tracking of late payments Tracking of action taken by relevant administrators to notify and make insurance claims as they become due Assessing potential actions in the best interest of fund investors
Multi-Obligor Note Program	Non-Eligible Program	<ul style="list-style-type: none"> Relates to a program where notes are issued backed by obligations from a number of paying parties 		
	Eligible Program	<ul style="list-style-type: none"> Same as above with the differentiation that the receivables may be future receivables 	<ul style="list-style-type: none"> Same as above Future receivables don't become actual receivables and repurchase is not made 	<ul style="list-style-type: none"> Same as above
Focus Areas		<ul style="list-style-type: none"> Three segments of exposure in the funds have been identified as driving the valuation uncertainty These include both single obligor exposure as well as multi-obligor exposure 	<ul style="list-style-type: none"> Financial situation of underlying obligors Complex legal situation and potential litigation Potential complexities associated with bankruptcy 	<ul style="list-style-type: none"> Working with legal and restructuring experts to derive dedicated strategies for each case (e.g., legal action, security enforcement and insurance claims)

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 25th 2021

2. Latest published NAV less Cash Pay-Out (see Note)

3. Includes also notes due with outstanding payment of USD 0.6bn (rounded), of which about 95% correspond to focus areas

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

5. Includes investment into other Supply Chain Finance Funds of USD 0.1bn (rounded)

6. Includes Single Obligor Notes and Multi-Obligor Program Notes (eligible and not eligible for future receivables)

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management for all information pertaining to Fund Notional Value after Cash Pay-Out. 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
MSC MEDITERRANEAN SHIPPING COMPANY SA ⁴	0.27	6%	0%
SHOP DIRECT HOLDINGS LTD	0.19	4%	0%
TRADESHIFT HOLDINGS INC	0.17	3%	0%
OYO HOSPITALITY UK LIMITED	0.14	3%	0%
PRIMEVERE LIMITED	0.10	2%	19%
WESTFORD LIMITED	0.05	1%	0%
CALIBRE GROUP PTY LTD	0.04	1%	27%
WARMOLL FOODS PTY LTD	0.03	1%	3%
CATFOSS RENEWABLES LTD	0.03	1%	12%
SPECIAL NEEDS GROUP LTD	0.02	1%	0%
Total Top #10	1.05	22%	3%
Remaining Single Obligor Notes	0.13	3%	24%
Total Single Obligor Notes (excl. focus areas)	1.18	24%	6%

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 Pay-Out as of April 8th 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

4. MSC prepayment is expected by April 12, 2021

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management

Credit Suisse (Lux) Supply Chain Finance Fund

Multi-Obligor Program Overview

(a sub-fund of Credit Suisse Virtuoso SICAV-SIF)

Multi-Obligor Program (MOP)

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 ³ outstanding (%)
Fairymead MOP	Yes	33	0.44	91%
Rasmussen MOP	Yes	15	0.29	14%
Liberty Commodities MOP 2018	No	31	0.27	46%
Currajong MOP	Yes	17	0.27	37%
Bingera MOP ²	Yes	1	0.26	0%
Onesteel TCUK MOP 2018	Yes	53	0.18	26%
Seaview MOP	Yes	11	0.13	34%
Rehbein MOP	Yes	19	0.05	34%
Corteva Agrosociences Australia Limited MOP ⁴	No	1	0.00	0%
Beryl MOP ²	Yes	25	-	0%
Total Multi-Obligor programs¹			1.90	41%
Total Multi-Obligor programs where documentation provides for Future Receivables¹ (excluding focus areas)			1.62 (0.26)	40% (0%)
Total Multi-Obligor programs where documentation does not provide for Future Receivables¹ (excluding focus areas)			0.27 (0.00)	46% (0%)
Total Multi-Obligor programs of focus areas (in grey above) ¹			1.63	47%

1. Investment into other Supply Chain Finance Fund of USD 0.1 bn not included; 2. Bingera MOP and Beryl MOP partially aggregated obligors

3. Defined as notes due, payment outstanding in % of total amount outstanding; 4. Effective figure is not zero, displayed figure due to rounding

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management

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

Maturity Profile¹

Portfolio Maturity Profile¹

Outstanding Amount – rounded

Maturity profile purely reflects how repayments would occur as per contractual obligations including for notes currently overdue

	Supply Chain Finance Notes		End H1 2021		YE 2021		YE 2022		YE 2023	
	bn USD	%	bn USD	%	bn USD	%	bn USD	%	bn USD	%
Total²	3.3	100%	1.5	45%	0.1	4%	-	0%	-	0%
Total excl. focus areas²	1.4	100%	1.0	67%	0.1	8%	-	0%	-	0%

1. Maturity Profile by Supply Chain Finance note maturity on the basis of note notional value as of April 8th. Profile does not include instalment payments. Note due, payment outstanding considered within maturity bucket H1 2021

2. Investment into other Supply Chain Finance Fund of USD 0.1 bn not included

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management

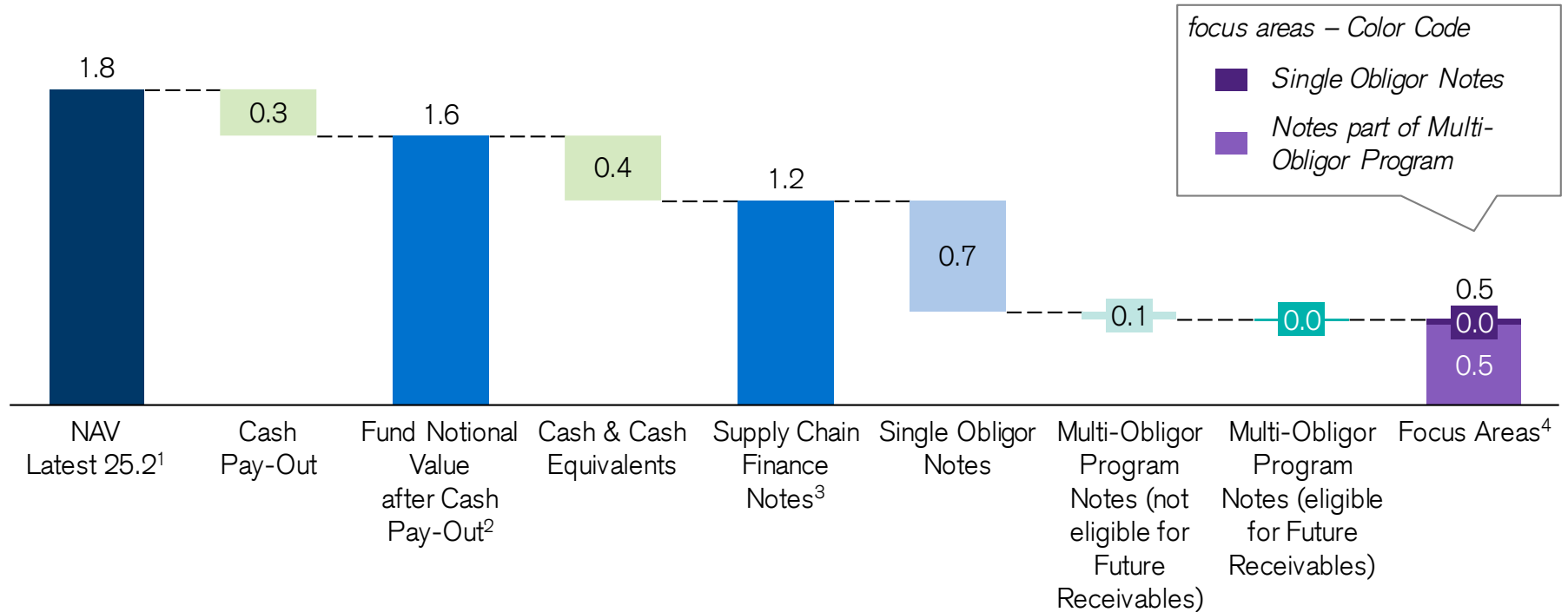
Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund

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 25th 2021

2. Latest published NAV less Cash Pay-Out (see Note)

3. Includes also notes due with outstanding payment of USD 0.12bn (rounded), of which about 67% correspond to focus areas

4. Includes Single Obligor Notes and Multi-Obligor Program Notes (eligible and not eligible for future receivables)

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management for all information pertaining to Fund Notional Value after Cash Pay-Out. 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
VODAFONE GMBH	0.04	3%	0%
GENERAL MILLS INC	0.04	3%	2%
MSC MEDITERRANEAN SHIPPING COMPANY SA ⁴	0.04	2%	0%
LEIGHTON CONTRACTORS ASIA LTD	0.03	2%	6%
OYO HOSPITALITY UK LIMITED	0.03	2%	0%
RAIN PTY LTD	0.02	2%	0%
CPB CONTRACTORS PTY LTD	0.02	1%	0%
CHBG LIMITED	0.02	1%	87%
Vodafone Ireland Ltd	0.02	1%	0%
PEGASO PCS SA DE CV	0.02	1%	12%
Total Top #10	0.29	19%	8%
Remaining Single Obligor Notes	0.36	23%	27%
Total Single Obligor Notes (excl. focus areas)	0.65	42%	19%

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 Pay-Out as of April 8th 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

4. MSC prepayment is expected by April 12, 2021

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM 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 Obligators (#)	Supply Chain Finance Notes	
			Total amount outstanding, in USD bn – rounded	Notes due, payment outstanding (%) ¹
Rehbein MOP	Yes	33	0.27	39%
Seaview MOP	Yes	11	0.14	33%
Currajong MOP	Yes	8	0.06	0%
Nokia of America Corporation	No	1	0.02	0%
Dragados MOP	No	4	0.01	0%
Mavenir Systems LLC MOP	No	1	0.01	0%
Rasmussen MOP ³	Yes	1	0.01	0%
Windermere Dutch MRSA MOP 2018 ³	No	1	0.00	0%
Beryl MOP ²	Yes	1	-	0%
Total Multi-Obligor programs			0.52	29%
Total Multi-Obligor programs where documentation provides for Future Receivables¹ (excluding focus areas)			0.47 (0.00)	32% (0%)
Total Multi-Obligor programs where documentation does not provide for Future Receivables¹ (excluding focus areas)			0.05 (0.05)	0% (0%)
Total Multi-Obligor programs of focus areas (in grey above)			0.47	32%

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

2. Beryl MOP partially aggregated obligors, hence # of underlying obligors potentially not accurate

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

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management

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

Maturity Profile¹

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

Portfolio Maturity Profile¹

Outstanding Amount – rounded

Maturity profile purely reflects how repayments would occur as per contractual obligations including for notes currently overdue

	Supply Chain Finance Notes		End H1 2021		YE 2021		YE 2022		YE 2023	
	bn USD	%	bn USD	%	bn USD	%	bn USD	%	bn USD	%
Total	1.2	100%	0.7	55%	0.1	7%	0.0	2%	-	0%
Total excl. focus areas	0.7	100%	0.3	45%	0.1	12%	0.0	3%	-	0%

1. Maturity Profile by Supply Chain Finance note maturity on the basis of note notional value as of April 8th. Profile does not include instalment payments. Note due, payment outstanding considered within maturity bucket H1 2021

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management

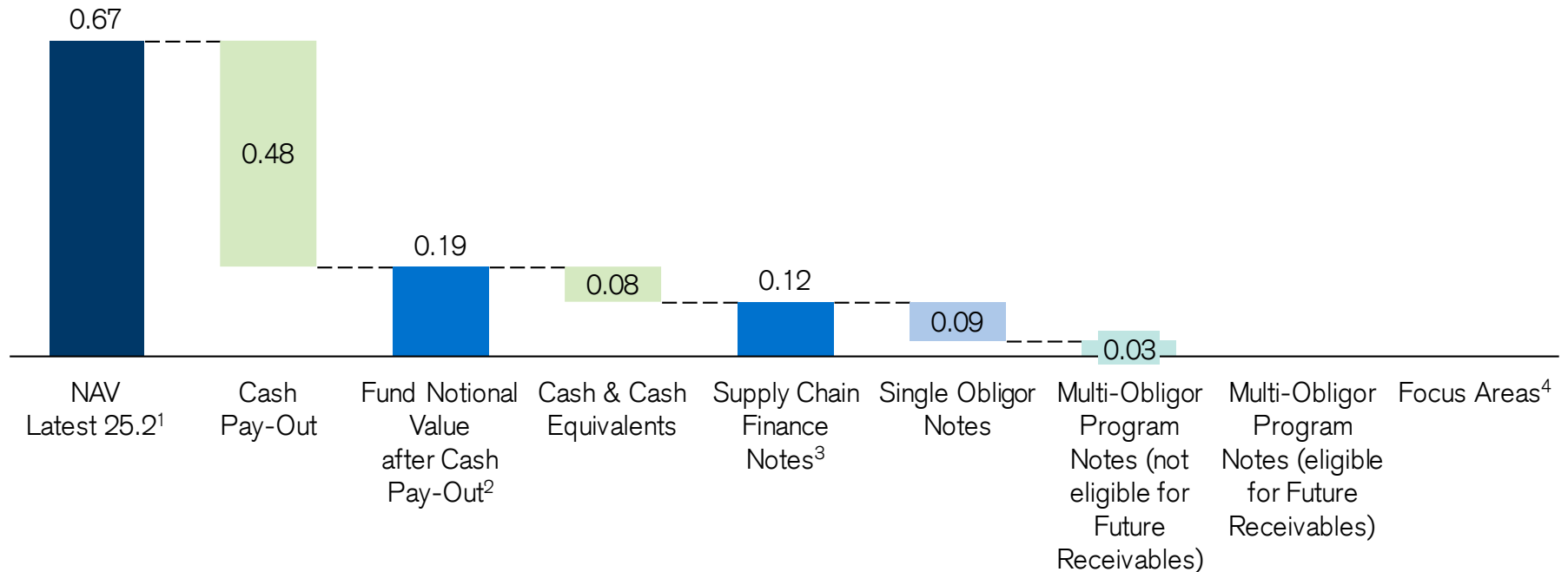
Credit Suisse Supply Chain Finance Investment Grade

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 25th 2021

2. Latest published NAV less Cash Pay-Out (see Note)

3. Includes also notes due with outstanding payment of USD 0.002bn (rounded), of which about 0% correspond to focus areas

4. Includes Single Obligor Notes and Multi-Obligor Program Notes (eligible and not eligible for future receivables)

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management for all information pertaining to Fund Notional Value after Cash Pay-Out. 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 #10 ¹		
	Total amount outstanding, in USD bn – rounded	% of fund notional ²	Notes due, payment outstanding (%) ³
HENKEL GLOBAL SUPPLY CHAIN BV	0.03	17%	12%
AIRBUS SE	0.02	11%	0%
AT&T SERVICES INC	0.02	9%	0%
ASTRAZENECA PHARMACEUTICALS LP	0.01	3%	0%
FORD MOTOR COMPANY	0.01	3%	98%
BAKER HUGHES HOLDINGS LLC	0.00	2%	28%
HENKEL CORP	0.00	2%	4%
ASTRAZENECA UK LTD	0.00	0%	0%
ASTRAZENECA AB	0.00	0%	35%
NOVARTIS PHARMACEUTICALS CORPORATION ⁴	0.00	0%	0%
Total Top #10	0.09	47%	12%
Remaining Single Obligor Notes ³	-	0%	0%
Total Single Obligor Notes (excl. focus areas)	0.09	47%	12%

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 Pay-Out as of April 8th 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

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

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM 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 Obligor (#)	Supply Chain Finance Notes	
			Total amount outstanding, in USD bn – rounded	Notes due, payment outstanding (%) ¹
Dragados MOP	No	10	0.02	0%
Entertainment One MOP	No	1	0.01	0%
Total Multi-Obligor programs			0.03	0%
Total Multi-Obligor programs where documentation provides for Future Receivables¹ (excluding focus areas)			0.0 (0.00)	-
Total Multi-Obligor programs where documentation does not provide for Future Receivables¹ (excluding focus areas)			0.03 (0.03)	0% (0%)
Total Multi-Obligor programs of focus areas (in grey above)			0.0	-

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

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management

Credit Suisse Supply Chain Finance Investment Grade Maturity Profile¹

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

Portfolio Maturity Profile¹

Outstanding Amount – rounded

Maturity profile purely reflects how repayments would occur as per contractual obligations including for notes currently overdue

	Supply Chain Finance Notes		End H1 2021		YE 2021		YE 2022		YE 2023	
	bn USD	%	bn USD	%	bn USD	%	bn USD	%	bn USD	%
Total	0.12	100%	0.04	35%	0.01	7%	-	0%	-	0%
Total excl. focus areas	0.12	100%	0.04	35%	0.01	7%	-	0%	-	0%

1. Maturity Profile by Supply Chain Finance note maturity on the basis of note notional value as of April 8th. Profile does not include instalment payments. Note due, payment outstanding considered within maturity bucket H1 2021

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management

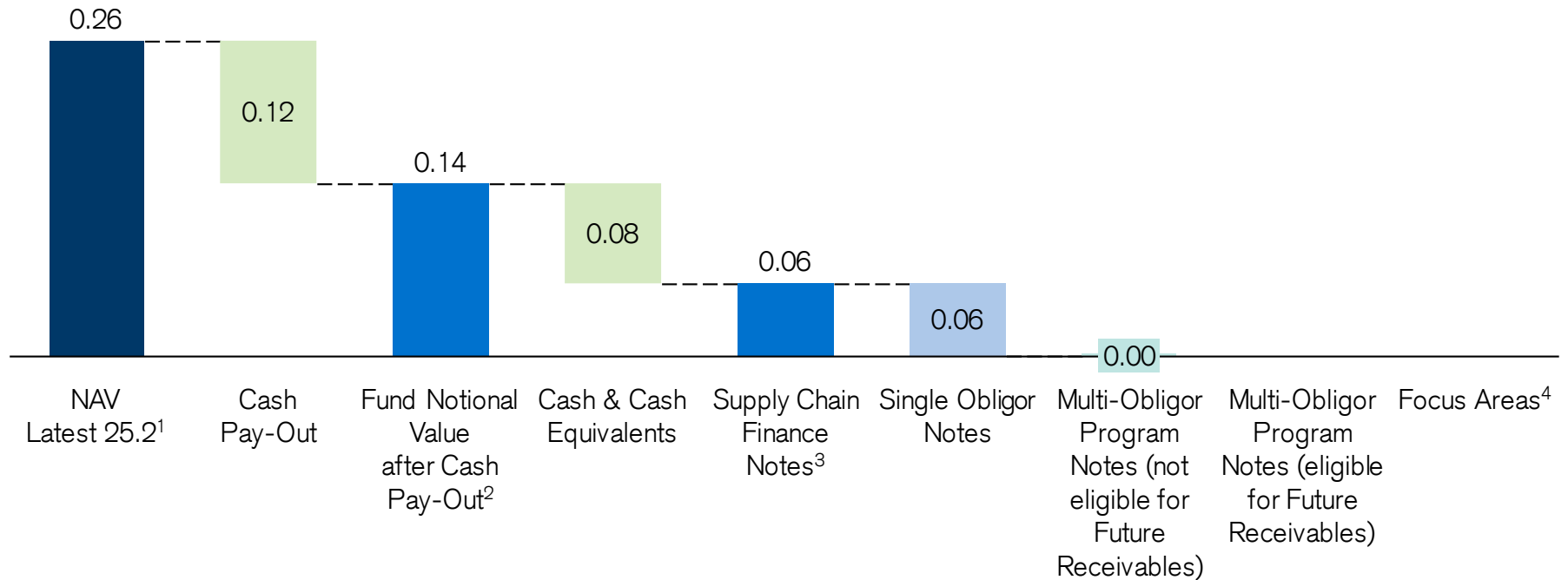
Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund

(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 25th 2021

2. Latest published NAV less Cash Pay-Out (see Note)

3. Includes also notes due with outstanding payment of USD 0.002bn (rounded), of which about 0% correspond to focus areas

4. Includes Single Obligor Notes and Multi-Obligor Program Notes (eligible and not eligible for future receivables)

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management for all information pertaining to Fund Notional Value after Cash Pay-Out. 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 Investment Grade Fund (a sub-fund of Credit Suisse Nova (Lux)) 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
HENKEL GLOBAL SUPPLY CHAIN BV	0.01	6%	39%
BAKER HUGHES HOLDINGS LLC	0.01	4%	25%
AIRBUS SE	0.01	4%	0%
ASTRAZENECA UK LTD	0.01	4%	22%
TELSTRA CORPORATION LTD	0.01	4%	0%
HENKEL CORP	0.01	3%	0%
AT&T SERVICES INC	0.01	3%	0%
ASTRAZENECA PHARMACEUTICALS LP	0.00	1%	0%
NOVARTIS PHARMA AG	0.00	1%	13%
SCHENKER AG	0.00	1%	1%
Total Top #10	0.06	30%	14%
Remaining Single Obligor Notes ³	0.00	1%	6%
Total Single Obligor Notes (excl. focus areas)	0.06	31%	14%

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 Pay-Out as of April 8th 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 of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021 , Data Source: CS AM Portfolio Management

Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (a sub-fund of Credit Suisse Nova (Lux)) 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 (%) ¹
Dragados MOP	No	5	0.00	0%
Total Multi-Obligor programs			0.00	0%
Total Multi-Obligor programs where documentation provides for Future Receivables¹ (excluding focus areas)			0.0 (0.0)	-
Total Multi-Obligor programs where documentation does not provide for Future Receivables¹ (excluding focus areas)			0.00 (0.00)	0% (0%)
Total Multi-Obligor programs of focus areas (in grey above)			0.0	-

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

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management

Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (a sub-fund of Credit Suisse Nova (Lux)) Maturity Profile¹

Portfolio Maturity Profile¹

Outstanding Amount – rounded

Maturity profile purely reflects how repayments would occur as per contractual obligations including for notes currently overdue

	Supply Chain Finance Notes		End H1 2021		YE 2021		YE 2022		YE 2023	
	bn USD	%	bn USD	%	bn USD	%	bn USD	%	bn USD	%
Total	0.06	100%	0.01	11%	-	0%	-	0%	-	0%
Total excl. focus areas	0.06	100%	0.01	11%	-	0%	-	0%	-	0%

1. Maturity Profile by Supply Chain Finance note maturity on the basis of note notional value as of April 8th. Profile does not include instalment payments. Note due, payment outstanding considered within maturity bucket H1 2021

Note: Values of notes based of nominal/ face value. Analysis of portfolio under review and subject to change. Information as of April 8th 2021, Data Source: CS AM Portfolio Management

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