

# Credit Suisse Nova (Lux)

Investment Company with Variable Capital under

Luxembourg law – R.C.S. Luxembourg B111925

**Audited Annual Report  
at 31.10.2023**

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## Management and Administration

### The Company

Credit Suisse Nova (Lux)  
5, rue Jean Monnet, L-2180 Luxembourg  
R.C.S. Luxembourg B111925

### Board of Directors

Dominique Delèze (until 30.09.2023)  
Director, Credit Suisse Asset Management (Switzerland) Ltd., Zurich

Fernand Schaus (until 14.11.2022)  
Director, Credit Suisse Fund Management S.A., Luxembourg

Eduard von Kymmel  
Independent Director, Luxembourg

Emmanuel Begat  
Independent Director, Luxembourg

Eric Chinchon  
Independent Director, Luxembourg

Christian Maurer (since 07.03.2024)  
UBS Asset Management Switzerland AG

### Auditor of the Company

PricewaterhouseCoopers, Société coopérative  
2, rue Gerhard Mercator, B.P. 1443, L-2182 Luxembourg

### AIFM

Credit Suisse Fund Management S.A.  
5, rue Jean Monnet, L-2180 Luxembourg  
R.C.S. Luxembourg B72925

### Board of Directors of the AIFM

Daniela Klasén-Martin (until 16.01.2024)  
Managing Director, Credit Suisse Fund Management S.A., Luxembourg

Markus Ruetimann (until 16.01.2024)  
Managing Director, Credit Suisse Asset Management Limited, United Kingdom

Ann-Charlotte Lawyer (since 16.01.2024)  
Independent Director, Luxembourg

Francesca Prym (since 16.01.2024)  
CEO, UBS Fund Management (Luxembourg) S.A.

Thomas Nummer (until 30.04.2023)  
Independent Director, Luxembourg

Luc de Vet (until 22.03.2023)  
Independent Director, Luxembourg

Kathrin Isch  
Managing Director, Credit Suisse Asset Management (Schweiz) AG, Zurich

### Auditor of the AIFM

PricewaterhouseCoopers, Société coopérative  
2, rue Gerhard Mercator, L-2182 Luxembourg

### Depository Bank

Credit Suisse (Luxembourg) S.A.  
5, rue Jean Monnet, L-2180 Luxembourg

### Distributor

Credit Suisse Fund Management S.A.  
5, rue Jean Monnet, L-2180 Luxembourg

### Portfolio Managers

Credit Suisse Asset Management, LLC New York  
One Madison Avenue, New York, NY 10010 USA  
- Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund

Credit Suisse AG  
Paradeplatz 8, CH-8001 Zurich  
- Credit Suisse Nova (Lux) Portfolio Premium I

Credit Suisse Asset Management (Switzerland) Ltd.  
Kalandergrasse 4, CH-8045 Zurich  
- Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation)  
- Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023)

Credit Suisse Asset Management Limited  
One Cabot Square, London E14 4QJ, United Kingdom as Co-Portfolio Manager and  
Credit Suisse Asset Management LLC, New York, as Co-Portfolio Manager  
One Madison Avenue, New York, NY 10010 USA  
- Credit Suisse Nova (Lux) European Senior Loan Fund  
- Credit Suisse Nova (Lux) Global Senior Loan Fund

### Central Administration

Credit Suisse Fund Services (Luxembourg) S.A.  
5, rue Jean Monnet, L-2180 Luxembourg

### Representative in Switzerland

Credit Suisse Funds AG, Zurich  
Uetlibergstrasse 231, CH-8070 Zurich

### Paying Agent in Switzerland

Credit Suisse (Switzerland) Ltd.  
Paradeplatz 8, CH-8001 Zurich

### Distribution of Shares in Germany

**No notification pursuant to § 323 of the German Capital Investment Code (Kapitalanlagegesetzbuch) has been filed for the following Sub-funds and the Shares in these Sub-funds may not be marketed to investors in the Federal Republic of Germany:**  
- Credit Suisse Nova (Lux) Portfolio Premium I

No subscription may be accepted on the basis of the financial reports. Subscriptions are accepted only on the basis of the current prospectus accompanied by the Key Information Document, the latest annual report and the latest semi-annual report.

The issue and redemption prices will be published in Luxembourg at the registered office of the SICAV. The net asset value will also be published daily on the Internet at [www.credit-suisse.com](http://www.credit-suisse.com) and may be published in different newspapers.

Shareholders may obtain the prospectus, the Key Information Document (PRIIPS KID), the latest annual and semi-annual reports, the changes in the composition of the securities portfolio during the reporting year and copies of the Articles of Association free of charge from the registered office of the Company or the local representatives in the countries where the SICAV is registered.



## **Audit report**

To the Shareholders of  
**Credit Suisse Nova (Lux) (the “Fund”)**

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### **Our opinion**

*Our opinion for each of the sub-funds of the Fund except the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation)*

In our opinion, the accompanying financial statements, with the exception of the financial statements of the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation), give a true and fair view of the financial position of each of the sub-funds as at 31 October 2023, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

*Our qualified opinion for Credit Suisse Nova (Lux)*

In our opinion, except for the possible effects of the matters described in the “Basis for qualified opinion for the Fund” section of our report, the accompanying financial statements of the Fund give a true and fair view of its financial position as at 31 October 2023, and of the results of its operations and changes in its net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

*What we have audited*

The financial statements of the Fund and of each of its sub-funds except the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) comprise:

- the Combined Statement of Net Assets for the Fund and the Statement of Net Assets for each of the sub-funds of the Fund except the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) as at 31 October 2023;
- the Combined Statement of Operations / Changes in Net Assets for the Fund and Statement of Operations / Changes in Net Assets for each of the sub-funds of the Fund except the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) for the year then ended;
- the Statement of Investments in Securities for each of the sub-funds of the Fund except the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) as at 31 October 2023; and
- the notes to the financial statements, which include a summary of significant accounting policies.

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### **Basis for opinion for each of the sub-funds of the Fund except the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation)**

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements” section of our report.

*PricewaterhouseCoopers, Société coopérative, 2 rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg  
T : +352 494848 1, F : +352 494848 2900, [www.pwc.lu](http://www.pwc.lu)*

*Cabinet de révision agréé. Expert-comptable (autorisation gouvernementale n°10028256)  
R.C.S. Luxembourg B 65 477 - TVA LU25482518*



We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion for each of the sub-funds of the Fund except the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation).

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

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#### **Basis for qualified opinion for the Fund**

As described in Note “Liquidation of the SCF Subfunds”, the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) has been put into liquidation due to considerable uncertainties with respect to the accurate valuation of the assets held. The sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) has been accounted on a liquidation basis of accounting and the “Overdue receivables from matured Supply Chain Notes” are valued at net realisable value approximated by their par value without a haircut due to the uncertainty of the valuation for insured Notes. Haircuts were applied only in the case of uninsured Notes when the recovery estimations are lower than par or where a final settlement agreement below par was reached, as explained in the section “Valuation of the Overdue Receivable from Matured Supply Chain Notes” of this note. “Overdue receivables from matured Supply Chain Notes” representing 84.18% of the net asset value are considered to be subject to a high degree of valuation uncertainty. We did not obtain sufficient appropriate evidence regarding the value of these “Overdue receivables from matured Supply Chain Notes”. Consequently, we were not able to assess if any adjustment to the value of these assets was necessary as of 31 October 2023.

Considering that we issued a disclaimer of opinion on the financial statements of the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) for the year ended 31 October 2023 and that the net assets of Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) represent 10.44% of the Fund’s total net assets, we were not able to assess if any adjustment to the carrying value of the balance shown in the position “Overdue receivables from matured Supply Chain Notes” of the Combined Statement of Net Assets of the Fund was necessary.

We issued a qualified opinion on the financial statements of the Fund as at 31 October 2022 for the same reasons. As such, we were not able to assess whether any adjustment to the net asset value of the Fund at the beginning of the year was necessary.

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements” section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our qualified opinion for the Fund.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.



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**Other matter**

In addition to the present audit report on the financial statements of the Fund and of each of its sub-funds except the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation), we have issued a disclaimer of opinion on the financial statements of the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) for the year ended 31 October 2023. The disclaimer of opinion is included in page 10 of the annual report.

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**Other information**

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements, or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact.

We have nothing to report in this regard for each of the sub-funds of the Fund except the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation).

For the Fund, as described in the “Basis for qualified opinion for the Fund” section above, we were not able to obtain sufficient and appropriate audit evidence about the overdue receivables from matured supply chain notes of the sub-fund Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation). Accordingly, we are unable to conclude whether or not the other information is materially misstated with respect to these matters.

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**Responsibilities of the Board of Directors of the Fund for the financial statements**

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund’s and each of its sub-funds’ ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.



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## **Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements**

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund’s internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;
- conclude on the appropriateness of the Board of Directors of the Fund’s use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund’s or any of its sub-funds’ ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds (except for Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) and Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (in liquidation), where a decision to liquidate exists) to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.



We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers, Société coopérative  
Represented by

Luxembourg, 28 March 2024

Sandra Paulis





## **Audit report**

To the Shareholders of  
**Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation)**

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### **Disclaimer of opinion**

We do not express an opinion on the accompanying financial statements of Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) (the “sub-fund”), a sub-fund of Credit Suisse Nova (Lux) (the “Fund”). Because of the significance of the matters described in the “Basis for disclaimer of opinion” section of our report, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion on these financial statements.

We were engaged to audit the financial statements of the sub-fund, which comprise:

- the Statement of Net Assets as at 31 October 2023;
  - the Statement of Operations / Changes in Net Assets for the year then ended;
  - the Statement of Investments in Securities as at 31 October 2023; and
  - the notes to the financial statements, which include a summary of significant accounting policies.
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### **Basis for disclaimer of opinion**

As described in Note “Liquidation of the SCF Subfunds”, the sub-fund has been put into liquidation due to considerable uncertainties with respect to the accurate valuation of the assets held. The sub-fund has been accounted on a liquidation basis of accounting and the “Overdue receivables from matured Supply Chain Notes” are valued at net realisable value approximated by their par value without a haircut due to the uncertainty of the valuation for insured Notes. Haircuts were applied only in the case of uninsured Notes when the recovery estimations are lower than par or where a final settlement agreement below par was reached, as explained in the section “Valuation of the Overdue Receivable from Matured Supply Chain Notes” of this note. “Overdue receivables from matured Supply Chain Notes” representing 84.18% of the net asset value are considered to be subject to a high degree of valuation uncertainty. We did not obtain sufficient appropriate evidence regarding the value of these “Overdue receivables from matured Supply Chain Notes”. Consequently, we were not able to assess if any adjustment to the value of these assets was necessary as of 31 October 2023.

We issued a disclaimer of opinion on the financial statements of the sub-fund as at 31 October 2022 for the same reasons. As such, we were not able to assess whether any adjustment to the net asset value of the sub-fund at the beginning of the year was necessary.

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### **Responsibilities of the Board of Directors of the Fund for the financial statements**

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the sub-fund’s ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the sub-fund or to cease operations, or has no realistic alternative but to do so.

*PricewaterhouseCoopers, Société coopérative, 2 rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg  
T : +352 494848 1, F : +352 494848 2900, [www.pwc.lu](http://www.pwc.lu)*

*Cabinet de révision agréé. Expert-comptable (autorisation gouvernementale n°10028256)  
R.C.S. Luxembourg B 65 477 - TVA LU25482518*



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**Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements**

Our responsibility is to conduct an audit of the sub-fund’s financial statements in accordance with the Law of 23 July 2016 on the audit profession and with International Standards on Auditing as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF) and to issue an audit report. However, because of the matters described in the “Basis for disclaimer of opinion” section of our report, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion on these financial statements.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

PricewaterhouseCoopers, Société coopérative  
Represented by

Luxembourg, 28 March 2024

Sandra Paulis

**Statement of Net Assets (in CHF)**

31.10.2023

**Assets**

Investments in securities at market value	2,755,455,347.30
Cash at banks and at brokers	226,272,049.43
Receivable for securities sold	50,270,209.45
Subscriptions receivable	107,369.16
Overdue receivables from matured Supply Chain Notes	278,522,451.02
Income receivable	20,016,246.13
Net unrealised gain on forward foreign exchange contracts	1,557,081.36
Other receivable	450.31
	<b>3,332,201,204.16</b>

**Liabilities**

Due to banks and to brokers	98,707.50
Payable for securities purchased	132,145,645.72
Provisions for accrued expenses	1,874,066.79
Net unrealised loss on financial futures contracts	207,034.45
Net unrealised loss on swaps contracts	12,384.31
Net unrealised loss on forward foreign exchange contracts	4,298,822.12
Provisions for costs related to liquidation and asset recovery	25,156,437.00
	<b>163,793,097.89</b>

**Net assets****3,168,408,106.27**

**Statement of Operations / Changes in Net Assets (in CHF)**For the period from  
01.11.2022 to 31.10.2023

<b>Net assets at the beginning of the year</b>	<b>4,493,208,390.53</b>
<b>Income</b>	
Interest on investments in securities (net)	244,020,448.93
Dividends (net)	1,654,969.17
Bank Interest	10,526,430.43
Securities lending income	19,789.41
Other income	237,085.41
Interest received on Notes	11,044,187.42
	<b>267,502,910.77</b>
<b>Expenses</b>	
Management fee	17,285,739.90
Management service fee	25,049.90
Depositary fee	1,963,124.55
Administration expenses	1,317,762.97
Printing and publication expenses	153,315.66
Interest and bank charges	30,319.95
Audit, control, legal, representative bank and other expenses	1,309,228.47
"Taxe d'abonnement"	777,389.65
	<b>22,861,931.05</b>
<b>Net income (loss)</b>	<b>244,640,979.72</b>
<b>Realised gain (loss)</b>	
Realised gain on sales of investments	48,854,855.62
Realised loss on sales of investments	-129,576,450.67
Realised gain on financial futures contracts	15,940,973.18
Realised loss on financial futures contracts	-17,752,370.64
Realised gain on swaps contracts	2,848,191.98
Realised loss on swaps contracts	-2,881,093.94
Realised gain on forward foreign exchange contracts	121,978,149.07
Realised loss on forward foreign exchange contracts	-84,788,944.77
Realised gain on foreign exchange	34,226,602.58
Realised loss on foreign exchange	-12,705,028.81
	<b>-23,855,116.40</b>
<b>Net realised gain (loss)</b>	<b>220,785,863.32</b>
<b>Change in net unrealised appreciation (depreciation)</b>	
Change in unrealised appreciation on investments	274,256,313.60
Change in unrealised depreciation on investments	-35,339,999.61
Change in unrealised depreciation on financial futures contracts	-996,689.03
Change in unrealised appreciation on swaps contracts	38,376.07
Change in unrealised appreciation on forward foreign exchange contracts	32,153,385.13
Change in unrealised depreciation on forward foreign exchange contracts	-65,477,622.03
	<b>204,633,764.13</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>425,419,627.45</b>
<b>Subscriptions / Redemptions</b>	
Subscriptions	183,075,337.11
Redemptions *	-1,477,140,506.55
	<b>-1,294,065,169.44</b>
<b>Distribution</b>	<b>-64,300,315.21</b>
<b>Currency translation adjustment</b>	<b>-391,854,427.06</b>
<b>Net assets at the end of the year</b>	<b>3,168,408,106.27</b>

\* Including liquidation proceeds, refer to Note Distributions-Compulsory Redemptions.  
The notes are an integral part of the financial statements.

## General

Credit Suisse Nova (Lux) (the "Company") is a Luxembourg investment company with variable capital (SICAV), established on 15.11.2005. The Company has an umbrella structure and has been registered in Luxembourg as an Undertaking for Collective Investment under Part II of the amended law of 17.12.2010 and the law of 12.07.2013 on Alternative Investment Fund Managers («Law of 12 July 2013»).

As of 31.10.2023 the Company had 4 Subfunds.

Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund was put into liquidation as of 04.03.2021.

### Changes:

Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund was liquidated as at 31.01.2023 (please see note Liquidation of the SCF Subfunds under Distributions – Compulsory Redemptions).

## Summary of significant accounting policies

### a) Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to investment funds under the going concern basis of accounting except for the Subfunds: Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) and Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023). As indicated in the General note above, both were put in liquidation as of 04.03.2021. As such, the financial statements for these Subfunds have been prepared on a non-going concern basis.

### b) Computation of the net asset value of each Subfund

The net asset value per share in each Subfund is calculated in the reference currency of the respective Subfund and is determined by the Company in Luxembourg on each day on which banks are normally open for business in Luxembourg and in New York for Credit Suisse Nova (Lux) European Senior Loan Fund, Credit Suisse Nova (Lux) Global Senior Loan Fund and Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund (each such day being referred to as a "Valuation Day").

For Credit Suisse Nova (Lux) European Senior Loan Fund and Credit Suisse Nova (Lux) Global Senior Loan Fund: the net asset value of the Subfund is determined daily for subscriptions and twice a month for redemptions, on the first and the fifteenth business day, by using the closing prices of the previous business day.

Credit Suisse Nova (Lux) Portfolio Premium I: the net asset value of the Subfund is determined once a month, by using the closing price of the last business day of the month, when banks are open for business in Luxembourg.

The Investment Manager needs to undertake transactions in order to maintain the desired asset allocation as a result of subscriptions or redemptions, which may generate additional costs for the Subfund and its shareholders. As a consequence, in order to protect the existing investors' interest, from these capital movements, when net capital movements exceed a threshold pre-defined by the Company's board, an adjustment of the NAV per share used is applied. This adjustment reflects the estimated tax and dealing costs that may be incurred by the Subfund as a result of these transactions, and the estimated bid-ask spread of the assets in which the fund invests. A periodical review is undertaken in order to verify the appropriateness of the swing factor being applied.

For Credit Suisse Nova (Lux) European Senior Loan Fund, Credit Suisse Nova (Lux) Global Senior Loan Fund and Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund: the Net Asset Value is increased by up to a maximum of 2% per Share in the event of a net surplus of subscription applications or reduced by up to a maximum of 2% per Share in the event of a net surplus of redemption applications in respect of the applications received on the respective Valuation Day. Under exceptional circumstances the Company may, in the interest of Shareholders, decide to increase the maximum swing factor indicated above. In such case the Company would inform the investors.

The NAV per share as disclosed in the statistical information is the published NAV per share whereas the total net assets disclosed in the statement of net assets is the total net asset value excluding year end swing adjustment.

During the year ended 31.10.2023 swing pricing was applied on the Subfunds Credit Suisse Nova (Lux) European Senior Loan Fund and Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund.

As per 31.10.2023, no swing pricing was applied.

Until the day they were put into liquidation, Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) and Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023) (together the "SCF Subfunds") invested in Notes backed by Receivables which were valued by using a linear amortization method. The SCF Subfunds have been accounted on a liquidation basis of accounting since the date of the suspension of their NAV. The assets of SCF Subfunds are valued on a liquidating accounting principles basis approximated by their par value without a haircut due to uncertainty of the valuation. Haircuts were applied only in the case of uninsured Notes when the recovery estimations are lower than par (shown under change in unrealised depreciation on investments) or where a final settlement agreement below par was reached (shown under Realised loss on sales of investments).

The Receivables were syndicated into the Notes which were issued in separate series, each of which represented one compartment of the special purpose vehicle (i.e., a securitization vehicle). Each compartment related to one or more obligors (typically corporates) and were legally ring-fenced from the other compartments of the same special purpose vehicle (i.e., a securitization vehicle).

Notes were backed by Receivables which are legally enforceable claims for payment from a business, worldwide (including emerging markets), relating to the supply of goods or services.

Notes backed by buyer confirmed trade receivables/buyer payment undertakings relate to invoices delivered to the buyer which the buyer approves and in respect of which the buyer irrevocably confirms its obligation to pay, thereby creating a buyer payment undertaking.

Notes backed by supplier payment undertakings relate to account receivables payable by a buyer in relation to which the supplier irrevocably confirms the supplier's obligation to pay, thereby creating a supplier payment undertaking. Notes backed by account receivables relate to accounts receivable payable by buyers which may or may not benefit from an obligation of the supplier or seller of such accounts receivable to repurchase accounts receivable where there is a dilution or dispute relating thereto.

The exposure of Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) to the underlying credit risk of obligors was controlled by the Portfolio Manager acquiring Notes which were backed by Receivables payable by one or more obligors each of which at the time of investment having a minimum rating of CCC by Standard and Poor's or Caa3 by Moody's or which exhibit similar credit quality in the view of the AIFM.

Under the policy applicable to that Subfund, Notes acquired by Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) on the basis of the obligor minimum credit ratings were required to be sold by the Portfolio Manager as soon as reasonably possible where the relevant obligor was downgraded below the requisite minimum rating. Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) was exposed to the credit risk of every obligor who could have been either an investment grade obligor or a non-investment grade obligor.

The exposure of Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023) to the underlying credit risk of obligors was controlled by the Portfolio Manager acquiring Notes which were backed by Receivables payable by one or more obligors each of which at the time of investment having a minimum rating of A- by Standard and Poor's or A3 by Moody's or which exhibit similar credit quality in the view of the AIFM.

In addition, Notes could be acquired with a minimum credit rating of the obligor below the above mentioned levels, but at least BB- by Standard and Poor's or Ba3 by Moody's or which exhibit similar credit quality in the view of the AIFM, while in this case the underlying credit risk being ensured by an insurance company which is at least rated A- by Standard and Poor's or A3 by Moody's. In case an insured event occurred, Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023) would benefit from its status as a loss payee under the relevant insurance contract.

Under the policy applicable to that Subfund, Notes acquired by Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023) on the basis of the obligor minimum credit ratings referred to above, were required to be sold by the Portfolio Manager as soon as reasonably possible where the relevant obligor was downgraded below the requisite minimum rating.

The Notes were not the exclusive investment instruments used by the SCF Subfunds with a view to achieving their investment objectives and policies. The SCF Subfunds have used other investment instruments in addition to or in substitution for the Notes that are similar to the Notes and/or which provide the same kind of exposure as the Notes (cash or cash equivalents (such as commercial papers), Receivables, debt instruments having a maturity of less than one year, money market instruments or money market funds, funds or ETFs with short term high yield underlyings and derivatives like futures, options, interest rate swaps and credit default swaps).

Since the date of the NAV suspension of the SCF Subfunds, the Portfolio Manager continues to work on liquidating the remaining assets by identifying and progressing options to secure recovery of assets. Liquidation proceeds have been and will continue to be paid out to investors as soon as feasible in one or more instalments until the investors will have received the SCF Subfunds' total collected net liquidation proceeds. Investors have received and continue to receive notification of such payments.

The Portfolio Manager is in active dialogue with the Joint Administrators of Greensill Capital (UK) Ltd, and, where appropriate, is engaging directly with potentially delinquent obligors and other creditors. Claims were made under relevant insurance policies where there was evidence of non-payment or default.

There remains considerable uncertainty regarding the valuation of a significant part of the remaining assets of Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation). It therefore can be assumed that investors may suffer losses. The amount of loss of the investors is currently unknown.

The Notes held by the Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) were issued by 3 securitization vehicles: Lagoon Park Capital SA, Wickham SA and Hoffman S.à r.l.:

Lagoon Park Capital SA (referred to as the Issuer) was incorporated in the Grand Duchy of Luxembourg as a public limited liability company (société anonyme) with unlimited duration on 02.10.2015 under the name Lagoon Park Capital SA and registered with the Luxembourg trade and companies register under number B200543.

Wickham SA (referred to as the Issuer) was incorporated in the Grand Duchy of Luxembourg as a public limited liability company (société anonyme) with unlimited duration on 04.05.2017 under the name Wickham SA and registered with the Luxembourg trade and companies register (Registre de Commerce et des Sociétés Luxembourg) under number B214410.

Hoffman S.à r.l., a private limited liability company (société à responsabilité limitée) was incorporated under the laws of the Grand Duchy of Luxembourg on 18.09.2017 and registered with the Luxembourg trade and companies register (Registre de Commerce et des Sociétés Luxembourg) under number B218048.

The Notes held by the SCF Subfunds were acquired under a warehouse facility agreement with Greensill Capital (UK) Limited, a financial service firm originating supply chain finance assets. Greensill Capital (UK) Limited was incorporated in the United Kingdom as a private limited company (Limited) with unlimited duration on 02.07.2012 registered with the Companies House under number 08126173. Greensill Capital (UK) Limited was put under administration at the beginning of March 2021.

#### c) Valuation of investment securities of each Subfund

Securities which are listed on a stock exchange or which are regularly traded on such shall be valued at the last available traded price. If such a price is not available for a particular trading day, but a closing mid-price (the mean of the closing bid and ask prices) or a closing bid price is available, the closing mid-price, or alternatively the closing bid price, may be taken as a basis for the valuation.

If a security is traded on several stock exchanges, the valuation shall be made by reference to the exchange on which it is chiefly traded.

In the case of securities for which trading on a stock exchange is not significant although a secondary market with regulated trading among securities dealers does exist (with the effect that the price is set on a market basis), the valuation may be based on this secondary market.

Securities traded on a regulated market shall be valued in the same way as securities listed on a stock exchange.

Securities that are not listed on a stock exchange and are not traded on a regulated market shall be valued at their last available market price. If no such price is available, the Company shall value these securities in accordance with other criteria to be established by the Company's board and on the basis of the probable sales price, the value of which shall be estimated with due care and in good faith.

Shares and units in UCITS and/or UCIs shall be valued on the basis of their most recently calculated Net Asset Value, where necessary taking due account of the redemption fee. Where no Net Asset Value and only buy and sell prices are available, the shares or units in such UCITS and/or UCIs may be valued at the mean of such buy and sell prices.

The valuation of Term Loans is based on prices provided by Markit. Markit loan pricing methodology is based at 99% on Composite prices. The remaining 1% are based on implied or modeled prices. A composite price is an average price based on marks received from various dealers.

Please also refer to the note Valuation of the Overdue Receivables from matured Supply Chain Notes under the Liquidation of the SCF Subfunds below.

#### d) Cash at banks and at brokers

Cash at banks and at brokers includes cash in hand, margin calls and deposits held at call with banks and bank overdrafts.

#### e) Realised gain/loss on sales of investments of each Subfund

The realised gains or losses on the sales of securities are calculated on the basis of the average acquisition cost.

#### f) Foreign exchange conversion

The financial statements are kept in reference currency of each Subfund and the combined financial statements are kept in CHF.

Cash at banks, other net assets and the value of portfolio securities in currencies other than reference currency of each Subfund are converted into the reference currency at the foreign exchange rate prevailing on the date of valuation.

Income and expenses in currencies other than reference currency of each Subfund are converted into the reference currency at the foreign exchange rate applicable at the date they accrue to the Subfund.

Realised gains or losses on foreign currencies are accounted for in the statement of operations.

The acquisition cost of securities in currencies other than the reference currency of each Subfund is converted into the reference currency at the foreign exchange rate valid at the date of acquisition.

#### g) Transactions on investments in securities of each Subfund

The transactions on investments in securities are booked on a trade date basis.

#### h) Valuation of financial futures contracts of each Subfund

Unmatured financial futures contracts are valued at valuation date at market rates prevailing at this date and resulting changes in unrealised gains or losses are posted to the statement of operations / changes in net assets and are shown under unrealised gain/loss on financial futures contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Realised gain (loss) on financial futures contracts".

## Notes

## i) Valuation of forward foreign exchange contracts of each Subfund

Unmatured forward foreign exchange contracts are valued at valuation date at forward exchange rates prevailing at this date and resulting changes in unrealised gains or losses are posted to the statement of operations / changes in net assets and are shown under unrealised gain/loss on forward foreign exchange contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Realised gain (loss) on forward foreign exchange contracts".

## j) Valuation of swaps

On each valuation day, swap agreements are valued at the net present value of the future cash flows, using the relevant interest rate yield curve on valuation day.

For the valuation of excess return swaps, the relevant underlying is taken into account. The resulting unrealised gains or losses are shown under unrealised gain/loss on swap contracts in the statement of net assets. Realised gains or losses are also posted to the statement of operations / changes in net assets under "Realised gain (loss) on swap contracts".

## k) Allocation of accrued expenses

Expenses which can be allocated directly to a Subfund or share class are charged to this Subfund or share class. Expenses which cannot be allocated directly are divided among the Subfunds in proportion to the net assets of each Subfund or share class.

## l) Securities Lending

The Company can practise lending of securities included in its portfolios of its Subfunds. The Company may only lend securities within a standardized system of securities lending organised by a recognised institution or by first class financial institutions specialised in this type of operations.

## m) Income recognition

Dividends are recorded on ex-dividend date, net of withholding tax. Interests are accrued on a daily basis.

**Management fee**

(see detail at Subfund level)

As remuneration for its services and reimbursement of its expenses, the AIFM is entitled to a monthly management fee, payable at the end of each month and calculated on basis of the average of the daily net asset value of each Subfund during the relevant month, from which are deducted fees paid by the Subfund for investment advice.

The Management fee relating to the SCF Subfunds was waived with effect 04.03.2021.

The Investment Manager of Dynamic Alpha Commodity Fund is entitled to a Performance fee described as follow:

For Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund, the calculation of the performance fee and the necessary provisioning take place with every Net Asset Value calculation. The accrued performance fee shall be payable annually in arrears at the end of the calendar year, and, if Shares are redeemed during the calendar year, the amount of performance fee included in the Net Asset Value per Share will be due and owed (i.e. crystallise) for these redeemed Shares at the time of redemption, when the following condition is fulfilled:

- The unswung net asset value of a Share Class used in the calculation of a performance fee must be greater than the highest unswung Net Asset Value (prior to deduction of the performance fee) at the end of a calendar year where a performance fee has been paid ("high water mark").

The performance fee calculation, together with the necessary provisioning, takes place with every net asset value calculation, however the performance fee is only crystallized at the end of the calendar year and if Shares are redeemed during the calendar year. If, on the Calculation Date, the unswung net asset value of a Share Class is greater than the high water mark, a performance fee of 20%, for the active Share Classes during the year ended 31.10.2023, shall be deducted on the difference between the net asset value of the relevant Share Class and the high water mark. The performance fee is calculated on the basis of the Shares of the relevant Share Class that are currently in circulation.

If no performance fee is due during a period of five years the high water mark will be reset on that day at the next net asset value calculation to the unswung net asset value at the end of the five year-period ("carry forward conditions"). (please see details in the prospectus)

## Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund

ISIN	Share Class	CCY	Crystallised performance fees	Performance fees non-crystallised*	% of NAV**
LU2262273852	EB	USD	542,714.48	0.00	0.00 %

As per 31.10.2022, the provision of performance fee amounted to USD 803,226.23 and as per calendar year end, the date on which the payment of the performance fee is done, the performance fee amounted to USD 542,714.48. This resulted in a positive adjustment which is included under other income in the Statement of Operations / changes in Net Assets.

\* A yearly provision is created for the performance fee for each calculation day. If the NAV per share decreases during the calculation year, the provisions created for the performance fee are reduced accordingly. If these provision drop to zero, no performance fee is payable.

\*\* Based on the average of the Net Assets of the Class for the year ended 31.10.2023.

**Depository Fee**

The Depository receives from the Company such fees and commissions as are in accordance with usual practice in Luxembourg. They will be composed of a fee calculated as a percentage of the relevant Subfund's net assets. The fees are calculated on the assets held in custody at a rate of 0.0425% for Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund and 0.0575% for the other Subfunds.

**"Taxe d'abonnement"**

Under the prevailing laws and regulations, the Company is subject in Luxembourg, on the basis of its investments, to a "taxe d'abonnement" at the annual rate of 0.05%, payable quarterly and calculated on the basis of the net assets of each Subfund at the end of each quarter. In the case of Share Classes that may only be acquired by institutional investors, this annual tax rate is 0.01%.

The portion of net assets, which is invested in other Undertakings for Collective Investment in Securities under Luxembourg law, is exempt from this tax.

**FX hedging fee**

An annual FX hedging fee of up to 0.10% p.a. payable to the FX Hedging Agent (Credit Suisse Asset Management (Switzerland) Ltd.) is charged to the Alternate Currency Classes of the Subfunds. The FX hedging fee is calculated on a pro rata temporis basis on the basis of the average net assets of the relevant Alternate Currency Class upon calculation of its net asset value. No separate FX hedging fee shall apply to the Subfunds managed by Credit Suisse Asset Management LLC, New York. Margins / spreads charged by the FX counterparties are not covered by the FX hedging fee.

The FX hedging fees are shown under "Audit, control, legal, representative bank and other expenses".

The FX Hedging fee relating to the SCF Subfunds was waived with effect 04.03.2021.

**Total Expense Ratio (TER)**

(see detail at Subfund level)

The TER expresses the sum of all costs and commissions charged on an ongoing basis to the respective Subfund, taken retrospectively as a percentage of these assets.

If a Subfund invests at least 10% of its net assets as a fund of fund in target funds, a composite TER of the fund of funds is to be calculated as follows.

The prorated TER of the individual target funds including a performance related remuneration, weighted according to the share they represent in the overall assets of the fund of funds as of the closing date and the TER of the fund of funds minus the retroceded commissions received from the target funds during the reporting year.



No TER is disclosed for share classes launched less than 6 months before closing date nor for share classes closed during the year.

The TER is calculated following the AMAS ("Asset Management Association Switzerland") guideline.

#### Changes in the composition of the securities portfolio

Changes in the composition of the securities portfolio during the reporting year are available to Shareholders free of charge at the registered office of the Company or the local representatives in the countries where the Company is registered.

#### Senior loans

Senior loans are debt instruments that provide the lender a senior claim on the borrower's assets which take priority over unsecured loans and debt instruments. Some senior loans are not yet settled at year end, and represent 17 operations for Credit Suisse Nova (Lux) European Senior Loan Fund and 80 operations for Credit Suisse Nova (Lux) Global Senior Loan Fund.

Payable for securities purchased and receivable for securities sold in these Subfunds include those unsettled positions.

#### Unfunded senior loans

At year end, the Subfund Credit Suisse Nova (Lux) Global Senior Loan Fund held the following unfunded commitments:

Description	Unfunded commitment	CCY
ABG Intermediate Holdings 23-211228	2,352,705.96	USD

#### Exchange Rates

The combined financial statements are kept in CHF. For this purpose, the financial statements of the Subfunds are converted into CHF at the foreign exchange rates as of 31.10.2023:

1 CHF = 1.039555 EUR  
1 CHF = 1.098810 USD

#### Fund performance

(see detail at Subfund level)

The performance of the year Y is based on the Net Asset Values as calculated on the last business day of the calendar year Y respectively Y-1. Those Net Asset Values reflect the market prices of the investments as of the last business day of the calendar year Y respectively Y-1.

Historical performance is no indicator of current or future performance.

The performance data given does not take into account commissions and costs incurred in the purchase or redemption of the Company's shares.

For shares launched more than 3 years ago no performance since inception is disclosed.

As the SCF Subfunds are in liquidation no 2021, 2022, 2023 and since inception Fund performance is calculated.

#### Securities lending

As per 31.10.2023 the Subfund participated in the "securities lending" system with Credit Suisse (Switzerland) Ltd., Zurich as follows:

Subfund	CCY	Stock Lending market value	Collateral market value
Credit Suisse Nova (Lux) Portfolio Premium I	USD	5,127,720.00	5,392,351.09

The collateral delivered by the securities lending counterparty to the Company is composed of a well-diversified portfolio of securities consisting of

- highly rated bonds issued or guaranteed by governments, government agencies, bodies regulated by public law or corporations (excluding Credit Suisse affiliates) from selected OECD countries.

- highly rated bonds from supranational organisations

- equities listed on selected stock exchanges within the OECD on the condition that the shares are included in a main and liquid index.

The determination of the market value of the collateral is subject to the application of appropriate haircuts adapted to the volatility of the collateral type.

The revenues mentioned in the Statement of Operations / Changes in Net Assets under "Security Lending Income" are the net amounts received from the lending principal. Any direct and indirect operational costs and fees are borne by the principal out of its fee and include the liability risk assumed by the principal.

For the year ended on 31.10.2023, the fees paid to the principal and the Subfund amounted to as follows:

Subfund	CCY	Gross amount securities lending	Expenses and commissions from the securities lending counterparty	Net Amount
Credit Suisse Nova (Lux) Portfolio Premium I	USD	30,103.35	8,358.55	21,744.80

#### Transaction costs

Transaction costs include brokerage fees, stamp duty, local taxes and other foreign charges if incurred during the year. Transaction fees are included in the cost of securities purchased and sold.

Not all transaction costs are separately identifiable. For fixed income investments, forward foreign exchange contracts and for some other derivative contracts, transaction costs are included in the purchases and sale prices of the investments. Whilst not separately identifiable these transaction costs are captured within the performance of each Subfund.

Subfund	CCY	Amount
Credit Suisse Nova (Lux) European Senior Loan Fund	EUR	-
Credit Suisse Nova (Lux) Global Senior Loan Fund	USD	3,888.59
Credit Suisse Nova (Lux) Portfolio Premium I	USD	30,330.54
Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund	USD	-

#### Cash collateral

The following table shows the amount of cash collateral included in the Cash at banks and at brokers as disclosed the Statement of Net Assets:

Subfund	Type	Counterparty	Amount
Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation)	Cash	Credit Suisse AG, Switzerland	USD 2,300,000
Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund	Cash	Goldman Sachs and Co. New York	USD 1,910,000



### Financial Derivative Instruments

The subfunds may engage in derivative transactions for the purpose of efficient portfolio management. Details of the derivatives are displayed in the Notes pages. Depending on the type of derivatives held, collateral might be received from the different counterparties to reduce the counterparty exposure. For other type of derivatives, margin accounts might be used.

As at 31.10.2023, in order to reduce the counterparty risk, the following subfunds have received the following assets as collateral from the following counterparties for an amount of:

Credit Suisse Nova (Lux) European Senior Loan Fund:

Type	Counterparty	Ccy	Amount
Cash	MORGAN STANLEY INTERNATIONAL	EUR	906,969.29

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

Type	Counterparty	Ccy	Amount
Cash	CREDIT SUISSE AG	USD	110,000.00

### Cross Subfunds investments

The following investments were not eliminated from the combined figures. At 31.10.2023, the total combined NAV of the Company excluding these investments amounted to CHF 3,119,581,933.74.

Credit Suisse Nova (Lux) Global Senior Loan Fund investing into:

	Valuation (in USD)
Credit Suisse Nova (Lux) European Senior Loan Fund -DBH-	138,279,954.08
USD	
	138,279,954.08

### Liquidation of the SCF Subfunds

On 01.03.2021, the Shareholders of Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) and Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023) were informed that the calculation of the Net Asset Value as well as the issuance, redemption and conversion of Shares from or into the SCF Subfunds were suspended with effect as of 01.03.2021.

This decision was taken due to a certain part of the SCF Subfunds' assets being subject to considerable uncertainties with respect to their accurate valuation and to prevent any detriment to the SCF Subfunds and their investors as might result from such valuation uncertainty.

On 05.03.2021, the Company's board informed the Shareholders of the SCF Subfunds about their decision to terminate the SCF Subfunds with effect as of 04.03.2021. The valuation uncertainty with respect to certain investments, the reduced availability of insurance coverage for new investments and the related substantial challenges to source suitable investments made it unachievable for the SCF Subfunds to remain invested in accordance with their investment policies.

As a consequence, all shares of the SCF Subfunds were compulsorily redeemed and participate pro rata to the SCF Subfunds' assets.

The management fee and FX Hedging fee relating to the SCF Subfunds was waived with effect 04.03.2021.

The total net proceeds from the compulsory redemption per share of the SCF Subfunds will be communicated to the Shareholders at the closing of the liquidation of the SCF Subfunds.

### Distributions – Compulsory Redemptions

For Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund the payment of the final instalment of the total net proceeds of the compulsory redemption was made with value date 06.02.2023 based on a final NAV per share as of 31.01.2023 as follows:

ISIN	Share Class	CCY	Proceeds per Share
LU2105087832	DB	USD	32.33
LU2105086511	DBH	EUR	31.39
LU2105088053	IB	USD	29.68
LU2105086784	IBH	EUR	28.84

The shares were booked out of the account of the Shareholders of the Subfund with the payment of the final instalment of the total net proceeds from the compulsory redemption, leading to the closure of the Subfund.

During the year ended 31.10.2023 the following payments were made to the respective depository / client account in respect of compulsory redemptions:

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

ISIN	Share Class	CCY	Proceeds per Share
			07.06.2023
LU1799126948	DA	USD	65.74
LU1799127243	DB	USD	77.11
LU1799127326	DBH	CHF	69.44
LU1799128134	EBH	CHF	67.29
LU1799128217	EBH	EUR	72.81
LU1799128480	IA	USD	65.55
LU1799130387	IA10	USD	65.57
LU1799129454	IA5	USD	65.56
LU1799131518	IAH25	EUR	67.88
LU1799128993	IB	USD	74.49
LU1799130890	IB10	USD	75.34
LU1799131781	IB25	USD	72.38
LU1799129967	IB5	USD	74.81
LU1799129025	IBH	CHF	67.63
LU1799129298	IBH	EUR	72.55
LU1799129371	IBH	GBP	77.29
LU1962447865	IBH	JPY	7,790.00
LU1799131948	IBH25	EUR	71.84

The shares will be booked out of the account of the Shareholders at the moment of the payment of the final instalment of the total net proceeds from the compulsory redemption.

Proceeds from the compulsory redemption which have not been claimed will be deposited with the "Caisse de Consignation" and will fall under the statute of limitation in accordance with applicable laws.

### Provisions for costs related to liquidation and asset recovery

The SCF Subfunds are responsible for certain cost arising from the management of the wind-down process including, but not limited to, recovery efforts, insurance, and potentially litigation. Based on the AIFM's analysis of costs and fees incurred or forecasted with respect to services provided and to be provided in the interest of investors (e.g. asset recovery) and which might be chargeable to the relevant SCF Subfunds and based on the principle of caution, the Company's board resolved the constitution of a provision relating to costs and fees for the period 2021 until 2031 now amounting to: Supply Chain Finance High Income Fund (in liquidation) USD 54,697,653.74. It should be noted that the current forecasted costs constitute highly indicative best estimates based on the current situation. These might change materially in light of the recovery strategy, Insurance developments and litigation outcomes relating to obligors, other creditors and insurance companies.

In estimating these provisions, the Company's board considered a number of factors associated with the asset recovery and liquidation processes of the SCF Subfunds' assets. The estimates require a significant judgement given the complexity and the current state of these processes. The provision will be reviewed and adjusted as needed periodically as new facts arise. In addition, the Company's board will closely monitor and assess payments before they are being made to ensure they relate to expenses that are eligible to be charged to the relevant SCF Subfunds.

During the year a portion of these provisions have been invoiced and paid by the SCF Subfunds as detailed below.

On 13.01.2023 and 08.06.2023 the Company's board notified shareholders that considering (i) that the Portfolio Manager has waived its management fee for the SCF Subfunds since they were put into liquidation, (ii) that both the AIFM and the Portfolio Manager do not charge any internal cost incurred by them to the Shareholders of the SCF Subfunds in the context of the asset recovery and that their active support is paramount to the asset recovery due to their knowledge of the assets of the SCF Subfunds, (iii) that external costs linked to the asset recovery (the "External Costs") are reasonable and strictly necessary to achieve the asset recovery and related actions such as, inter alia, enforcement of insurance claims, and (iv) that the External Costs have been independently reviewed by a third party to ensure they were reasonable and strictly necessary to achieve the asset recovery and related actions and have been incurred on an arms' length basis, the Company's board decided to approve payment of a portion of the External Costs, for the calendar year 2021 and 2022 respectively, by the SCF Subfund.

The portion of the External Costs paid by the SCF Subfunds are as follows:

Relating to 2021 - Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund USD 15,800,572.51.

Relating to 2022 - Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund USD 11,254,944.

Relating to 2021 - Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023) USD 555,510.61.

#### Valuation of the Overdue Receivables from Matured Supply Chain Notes

The notes of the Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023) have been fully repaid.

The Overdue Receivables from Matured Supply Chain Notes of Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) are valued at net realisable value approximated by their par value without a haircut due to the uncertainty of the valuation for insured Notes. Haircuts were applied only in the case of uninsured Notes when the recovery estimations are lower than par or where a final settlement agreement below par was reached.

At the liquidation date Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation) had USD 1.5 billion invested in notes of which USD 1,097 million had been repaid as of 31.10.2023 using current fx-rates.

Overdue Receivables from Matured Supply Chain Notes of USD 306,043,173.48 remain as of 31.10.2023. Please refer to section "Overdue receivables as of 31.10.2023" for additional details. Uninsured notes have been valued including haircuts of USD 96,778,927.44.

The portfolio management team continues to work on liquidating the remaining assets in the Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund (in liquidation). However, there remains considerable uncertainty regarding the valuation of a significant part of the remaining assets.

The remaining assets are comprised of situations where negotiation with obligors and other creditors is necessary, and restructuring and litigation may be required to maximize investor recoveries. Typically, these sorts of situations may take multiple years to be resolved, and as a result it would be reasonable to expect the rate of payment into the funds to slow down.

In addition, the Portfolio Manager is focused on ensuring that, where restructurings are required, obligors and other creditors are making payments as soon as they are able to do so. At this point it is difficult to estimate the extent of any net losses, as the work covering direct recoveries, litigation and insurance is ongoing. Given the complexity of the situation and negotiations, concrete predictions on the timing and outcome would be premature.

#### Future receivables

The SCF Subfunds invested in notes, which were issued by Luxembourgish securitization vehicles. These notes are composed of repackaged trade receivables, namely in receivables generated by suppliers, and in financed future sales of goods and services. Such advances on future sales led to a purchase of a receivable when the planned transaction between the supplier and its customer took place and generated a receivable (these transactions were often characterized as the purchase of future receivables).

In each case a future sale was financed and, as a consequence a receivable that would come into existence in the future was purchased, the supplier warranted that such receivable was a bona fide receivable that would be generated in the ordinary course of business of the supplier. The basis of the financing of future sales of a supplier and the purchase of future receivables was therefore always, that the supplier could reasonably expect the planned transaction with its customer to close and to actually generate a receivable. If the planned transaction did not take place and no receivable was generated, the supplier was obliged to pay back the amount advanced on the purchase of the future receivable. The supplier had the same obligation when the receivable debtor did not pay the receivable. Where so-called future receivables have been repackaged into the acquired notes, the respective receivable either constituted a receivable to be collected from the supplier's customer, or a supplier's payment undertaking, i.e., the obligation of the supplier to pay back the amount advanced in view of the future sale. In the light of claims made in the media, Credit Suisse is currently investigating whether certain suppliers have tried to finance future sales that could not reasonably be expected to take place and therefore would not generate a receivable that could be transferred – even in such set of facts, the supplier naturally remained liable.

#### Russia/Ukraine situation

In response to the war in Ukraine since late February 2022, the US, EU, UK, Switzerland and other countries across the world imposed severe sanctions against Russia's financial system and on Russian government officials and Russian business leaders. The sanctions included limitations on the ability of Russian banks to access the SWIFT financial messaging service and restrictions on transactions with the Russian central bank. The Russian government has also imposed certain countermeasures, which include restrictions relating to foreign currency accounts and security transactions.

The Company is assessing the impact of the sanctions already imposed, and potential future escalations, on its business on an ongoing basis.

#### Significant events during the year

On 12 June 2023, Credit Suisse Group AG was merged into UBS Group AG and the combined entity now operates as a consolidated banking group (the "Merger"). The Fund receives various services and has banking relationships with consolidated subsidiaries of Credit Suisse Group AG, and as such these relationships and service providers may change in the future as a result of the Merger.

#### Subsequent events

No significant event occurred after the year end.

### Credit Suisse Nova (Lux) European Senior Loan Fund

The annual period ended 31.10.2023 was positive for the loan asset class, as a resilient economy was further buoyed by the impact of high coupons due to rate hikes. The Credit Suisse Western European Leveraged Loan Index (Non-USD denom., the "Index") registered a return of 13.66% for the twelve-month period ended October 31, 2023 (the "period"). The Index saw positive returns in 10 of the 12 months in the period. The senior loan discount margin, assuming a three-year average life, tightened by 200 basis points during the period to 561 basis points. The average price of the Index finished the period higher by 5.64 points, at 95.39.

For the annual period ending 31.10.2023, the Fund's security selection within Bank Loans positively contributed to its relative performance versus the Index. From a sector perspective, Healthcare and Retail were both positive contributors to performance. Within both sectors, security selection and an underweight position versus the benchmark contributed to outperformance. Media/Telecommunications and Information Technology were detractors to performance. Within both sectors, security selection detracted from outperformance. From a rating perspective, B1 was a positive contributor to performance due to security selection, while NR was a detractor to performance due to security selection.

The European loan markets continued to build on the strong momentum witnessed since the start of the year driven by the positive technical backdrop. Volatility in rates, valuations, geopolitical uncertainty and corporate fundamentals could weigh on the market in the near-term but we remain constructive on markets in general, and particularly on opportunities in shorter maturity assets. In this environment, we believe credit selection will continue to be paramount to capture opportunities.

### Credit Suisse Nova (Lux) Global Senior Loan Fund

The annual period ended 31.10.2023 was positive for the loan asset class, as a resilient U.S. economy was further buoyed by the impact of high coupons due to rate hikes from the Fed. The Credit Suisse Leveraged Loan Index (the "Index") registered a return of 11.56% for the twelve-month period ended October 31, 2023 (the "period"). The Index saw positive returns in 10 of the 12 months in the period. The senior loan discount margin, assuming a three-year average life, tightened by 77 basis points during the period to 578 basis points. The average price of the Index finished the period higher by 2.34 points, at 94.12. Fund flows have been more modest of late, with only -\$4.7 billion of outflows during the 6-month period ending October 31, 2023, juxtaposed against for the last twelve months of -\$26.6 billion, according to JPMorgan. CLO issuance faces ongoing challenges, finding fleeting opportunities within narrow windows where asset-liability arbitrage aligns. There has been \$123 billion gross / \$111.1 billion net issuance during the period. Loan issuance remains subdued with only \$330.7 billion of gross issuance and \$82.9 billion of net issuance.

For the annual period ending 31.10.2023, the Fund's security selection within Bank Loans and out of benchmark allocation to High Yield Bonds positively contributed to its relative performance versus the Index. From a sector perspective, Information Technology and Healthcare were both positive contributors to performance. Within both sectors, security selection contributed to outperformance. Media/Telecommunications and Energy were detractors to performance. Within Media/Telecommunications, security selection detracted from outperformance. And within Energy, security selection and an underweight position versus the benchmark detracted from outperformance. From a rating perspective, B2 was a positive contributor to performance due to security selection, while NR was a detractor to performance due to security selection.

Amidst a resilient technical market outlook, corporate profits have been impacted as companies navigate heightened borrowing costs due to elevated interest rates, higher (though easing) inflation metrics, tighter labor market, and higher wages. In this environment, we believe credit selection will continue to be paramount to capture opportunities as the impacts of higher cost of capital, among other risks, spread through the global economy.

### Credit Suisse Nova (Lux) Portfolio Premium I

The equity markets rallied in 2023 and profit margins and price earnings continued to be positive on the 3rd. Quarter 2023, even after 11 hikes of the interest rate by the US Federal Reserve. The federal rate funds reached 5.5% by August 2023. During the fund's fiscal year the whole yield curve went up. By October 2023 yields were 5.5 % on the 6 month US T-Bill and 5.5% on the 10 year US Treasury bonds.

The information stated relates to the period under review and is not indicative of future returns.

Contrary to the expectations, the US Economy continued to grow and the US Inflation rate fell to 3.7% (September 2023).

The Credit Suisse Nova (Lux) Portfolio Premium I's returns were positive for the fiscal year. The main contribution to this performance has been the sector rotation between the end of 2022 and the beginning of 2023. The weights of Consumer Staples and Health Care were reduced to increase Consumer Discretionary, Information Technology and Telecommunication Services. Those changes took place to have sector allocation in the fund which better reflects the market capitalization of those sectors in the US economy as the manager was expecting a more difficult year in terms of returns for the equity markets. Technology has been the best performing sector in the equity markets in the period considered and the Health Care sector has been a laggard.

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

Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund was put in liquidation as of 04.03.2021.

A number of regulatory investigations and actions have been initiated or are being considered in respect of the SCF Subfunds. Furthermore, certain investors have already threatened litigation and, as this matter develops, the SCF Subfunds, Credit Suisse, part of UBS Group and its subsidiaries may become subject to litigation, disputes or other actions.

The Company and the AIFM collaborate with the supervisory authorities in the context of the regulatory investigations and provide regular updates as to the results of the asset recovery initiatives.

Credit Suisse, part of UBS Group and its subsidiaries, including the AIFM, Credit Suisse Fund Management S.A., continue to analyse these matters, including with the assistance of external counsel and other experts.

### Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund (until 31.01.2023)

Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund was liquidated as at 31.01.2023.

The Shares were booked out of the account of the Shareholders of the Subfund with the payment of the final instalment of the total net proceeds of the compulsory redemption, made with value date 06.02.2023 based on a final NAV per share as of 31.01.2023.

### Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund

Commodities generally declined over the period ending 31.10.2023. Energy fell as a historically warm winter in the Northern Hemisphere reduced demand for heating. Agriculture decreased slightly on ample Russian wheat supplies and stronger-than-expected yields from the US corn crop. Livestock climbed as the United States Department of Agriculture (USDA) reported lower year-on-year cattle supplies throughout the period. Industrial Metals increased slightly on hopes that Chinese policymakers would implement economic stimulus measures. Precious Metals rose, spurred largely by the banking crisis in March 2023.

The fund uses derivatives within a strategy that aims to produce positive absolute returns, with a focus on relative value strategies within the commodities market. During the reporting period, the fund decreased, with negative contributions particularly from Intercommodity Spread and Discretionary positions. A long Wheat and short Corn Intercommodity Spread trade detracted from performance as Corn prices slipped on improving US growing weather and higher-than-expected acres planted in the US. A Discretionary long position in Dutch Title Transfer Facility (TTF) natural gas detracted from performance when the US and Europe experienced a milder than expected winter. On the other hand, one major contributor to performance was a short calendar spread position in Soybean Meal, which benefited from improving weather for the South America soybean crop.

## Credit Suisse Nova (Lux) European Senior Loan Fund

## Technical Data and Notes

## Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
A - Distribution	EUR	39530063	LU1735551134	1.50%	2.14%
EB - Capitalisation	EUR	39530156	LU1735553346	0.55%	1.13%
IA - Distribution	EUR	39367357	LU1730135586	0.65%	1.29%
UA - Distribution	EUR	39530181	LU1735555630	0.90%	1.54%
VB - Capitalisation	EUR	44978865	LU1915067828	0.35%	/
IAH - Distribution	CHF	39530163	LU1735554070	0.65%	/
EBH - Capitalisation	CHF	3953016	LU1735553692	0.55%	1.16%
AH - Distribution	USD	39530134	LU1735551217	1.50%	2.14%
DBH - Capitalisation	USD	39367355	LU1730135404	0.00%	0.12%
EBH - Capitalisation	USD	39530159	LU1735553429	0.55%	1.12%
IAH - Distribution	USD	39530162	LU1735553932	0.65%	1.29%
VBH - Capitalisation	USD	44978867	LU1915068123	0.35%	/

Credit Suisse Nova (Lux) European Senior Loan Fund -VB- was closed as at 14.11.2022.

Credit Suisse Nova (Lux) European Senior Loan Fund -VBH- was closed as at 14.02.2023.

Credit Suisse Nova (Lux) European Senior Loan Fund -IAH- CHF was closed as at 28.04.2023.

There is no management fee for -DBH- share classes.

## Fund Performance

		YTD	Since Inception	2022	2021	2020
A - Distribution	EUR	9.24%	/	-6.43%	3.45%	2.80%
EB - Capitalisation	EUR	10.14%	/	-5.51%	4.48%	3.86%
IA - Distribution	EUR	10.02%	/	-5.64%	4.34%	3.70%
UA - Distribution	EUR	9.78%	/	-5.87%	4.08%	3.46%
VB - Capitalisation	EUR	/	/	/	4.69%	4.06%
IAH - Distribution	CHF	/	/	-6.05%	4.11%	3.35%
EBH - Capitalisation	CHF	8.47%	6.42%	/	/	/
AH - Distribution	USD	11.36%	/	-4.62%	4.26%	4.49%
DBH - Capitalisation	USD	13.16%	/	-2.94%	5.99%	6.26%
EBH - Capitalisation	USD	12.53%	/	-3.74%	5.27%	5.42%
IAH - Distribution	USD	12.13%	/	-3.78%	5.12%	5.30%
VBH - Capitalisation	USD	/	/	-3.66%	5.47%	5.84%

## Distribution

		Ex-Date	Amount
A - Distribution	EUR	06.12.2022	0.71
A - Distribution	EUR	07.03.2023	0.94
A - Distribution	EUR	06.06.2023	1.25
A - Distribution	EUR	05.09.2023	1.45
IA - Distribution	EUR	06.12.2022	9.14
IA - Distribution	EUR	07.03.2023	11.41
IA - Distribution	EUR	06.06.2023	14.47
IA - Distribution	EUR	05.09.2023	16.70
UA - Distribution	EUR	06.12.2022	0.86
UA - Distribution	EUR	07.03.2023	1.09
UA - Distribution	EUR	06.06.2023	1.39
UA - Distribution	EUR	05.09.2023	1.61
IAH - Distribution	CHF	06.12.2022	9.18
IAH - Distribution	CHF	07.03.2023	11.50
AH - Distribution	USD	06.12.2022	0.77
AH - Distribution	USD	07.03.2023	1.08
AH - Distribution	USD	06.06.2023	1.43
AH - Distribution	USD	05.09.2023	1.68
IAH - Distribution	USD	06.12.2022	9.94
IAH - Distribution	USD	07.03.2023	13.15
IAH - Distribution	USD	06.06.2023	16.51
IAH - Distribution	USD	05.09.2023	19.03

**Technical Data and Notes (Continued)****Notes****Forward foreign exchange contracts**

<b>Purchases</b>		<b>Sales</b>		<b>Maturity</b>	<b>Valuation</b>
<i>Counterparty</i>					<i>(In EUR)</i>
EUR	180,265	USD	-191,435	18.12.2023	-444.47
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	1,000,000	EUR	-947,233	18.12.2023	-3,265.82
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	41,443	USD	-43,971	18.12.2023	-64.36
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	83,268	USD	-88,247	18.12.2023	-34.60
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	750,776	USD	-792,562	18.12.2023	2,629.49
<i>Bofa San Francisco</i>					
EUR	192,370	USD	-203,077	18.12.2023	673.76
<i>Bofa San Francisco</i>					
GBP	140,000	EUR	-161,650	18.12.2023	-1,224.19
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	1,496,375	USD	-1,580,350	18.12.2023	4,586.24
<i>Citibank N.A. - London - United Kingdom</i>					
EUR	520,193	USD	-548,388	18.12.2023	2,538.26
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	149,659	USD	-157,770	18.12.2023	730.26
<i>BNP Paribas S.A. - Paris - France</i>					
USD	50,440	EUR	-47,162	18.12.2023	451.84
<i>Citibank N.A. - London - United Kingdom</i>					
USD	7,999,999	EUR	-7,480,074	18.12.2023	71,661.51
<i>Citibank N.A. - London - United Kingdom</i>					
EUR	927,056	USD	-996,000	18.12.2023	-13,164.89
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	281,907	GBP	-244,050	18.12.2023	2,254.61
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	439,640	USD	-471,000	18.12.2023	-4,979.82
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	1,638,121	EUR	-1,531,936	18.12.2023	14,396.19
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
CHF	52,280	EUR	-55,091	18.12.2023	-574.43
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	4,825,561	EUR	-4,506,387	18.12.2023	48,783.51
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	3,208,265	EUR	-2,996,063	18.12.2023	32,433.62
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	715,372	EUR	-668,056	18.12.2023	7,231.98
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	12,783,496	GBP	-11,015,768	18.12.2023	160,864.68
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	8,308,229	USD	-8,896,675	18.12.2023	-90,140.74
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	138,735,726	EUR	-129,559,421	18.12.2023	1,402,534.40
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
CHF	5,005,856	EUR	-5,269,582	18.12.2023	-49,564.59
<i>BNP Paribas S.A. - Paris - France</i>					
<b>Net unrealised gain on forward foreign exchange contracts</b>					<b>1,588,312.44</b>

**Statement of Net Assets (in EUR) and Fund Evolution**

		<b>31.10.2023</b>			
<b>Assets</b>					
Investments in securities at market value		190,095,498.39			
Cash at banks and at brokers		16,436,369.72			
Receivable for securities sold		5,486,185.60			
Subscriptions receivable		11,703.90			
Income receivable		1,977,825.60			
Net unrealised gain on forward foreign exchange contracts		1,588,312.44			
		<b>215,595,895.65</b>			
<b>Liabilities</b>					
Payable for securities purchased		14,644,142.35			
Provisions for accrued expenses		87,164.37			
		<b>14,731,306.72</b>			
<b>Net assets</b>		<b>200,864,588.93</b>			
<b>Fund Evolution</b>					
		<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>	
<b>Total net assets</b>	<b>EUR</b>	<b>200,864,588.93</b>	<b>244,810,043.06</b>	<b>299,366,305.66</b>	
<b>Net asset value per share</b>					
A - Distribution	EUR	97.70	92.12	101.88	
EB - Capitalisation	EUR	1,173.93	1,047.72	1,121.66	
IA - Distribution	EUR	979.44	923.48	1,021.39	
UA - Distribution	EUR	98.28	92.67	102.49	
VB - Capitalisation	EUR	/	102.01	108.99	
IAH - Distribution	CHF	/	910.42	1,008.49	
EBH - Capitalisation	CHF	1,064.15	966.85	/	
AH - Distribution	USD	110.00	101.30	110.20	
DBH - Capitalisation	USD	1,384.97	1,194.03	1,250.18	
EBH - Capitalisation	USD	1,316.02	1,143.28	1,205.70	
IAH - Distribution	USD	1,101.96	1,014.90	1,103.61	
VBH - Capitalisation	USD	/	112.33	118.26	
<b>Number of shares outstanding</b>					
		<b>At the end of the year</b>	<b>At the beginning of the year</b>	<b>Number of shares issued</b>	<b>Number of shares redeemed</b>
A - Distribution	EUR	43,187.546	69,786.707	686.727	27,285.888
EB - Capitalisation	EUR	10,642.176	31,805.678	987.000	22,150.502
IA - Distribution	EUR	31,385.890	34,804.385	10,230.526	13,649.021
UA - Distribution	EUR	24,483.725	34,527.034	612.240	10,655.549
VB - Capitalisation	EUR	0.000	92,606.030	0.000	92,606.030
IAH - Distribution	CHF	0.000	250.000	0.000	250.000
EBH - Capitalisation	CHF	4,731.311	4,731.311	0.000	0.000
AH - Distribution	USD	25,780.417	97,626.727	0.000	71,846.310
DBH - Capitalisation	USD	99,843.576	100,991.742	0.000	1,148.166
EBH - Capitalisation	USD	6,579.354	13,286.083	6,034.820	12,741.549
IAH - Distribution	USD	3,907.172	6,595.425	0.000	2,688.253
VBH - Capitalisation	USD	0.000	11,086.000	0.000	11,086.000

**Statement of Operations / Changes in Net Assets (in EUR)**For the period from  
01.11.2022 to 31.10.2023

<b>Net assets at the beginning of the year</b>	<b>244,810,043.06</b>
<b>Income</b>	
Interest on investments in securities (net)	14,755,976.72
Bank Interest	211,977.36
	<b>14,967,954.08</b>
<b>Expenses</b>	
Management fee	679,772.14
Depository fee	118,160.87
Administration expenses	230,183.26
Printing and publication expenses	13,505.99
Interest and bank charges	21,082.95
Audit, control, legal, representative bank and other expenses *	194,572.20
"Taxe d'abonnement"	28,028.92
	<b>1,285,306.33</b>
<b>Net income (loss)</b>	<b>13,682,647.75</b>
<b>Realised gain (loss)</b>	
Realised gain on sales of investments	1,333,539.02
Realised loss on sales of investments	-3,985,986.70
Realised gain on forward foreign exchange contracts	8,030,403.83
Realised loss on forward foreign exchange contracts	-11,243,052.27
Realised gain on foreign exchange	1,433,399.86
Realised loss on foreign exchange	-3,442,893.34
	<b>-7,874,589.60</b>
<b>Net realised gain (loss)</b>	<b>5,808,058.15</b>
<b>Change in net unrealised appreciation (depreciation)</b>	
Change in unrealised appreciation on investments	14,142,518.33
Change in unrealised depreciation on investments	-898,804.01
Change in unrealised appreciation on forward foreign exchange contracts	618,067.63
Change in unrealised depreciation on forward foreign exchange contracts	-1,696,405.64
	<b>12,165,376.31</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>17,973,434.46</b>
<b>Subscriptions / Redemptions</b>	
Subscriptions	18,272,647.48
Redemptions	-77,537,072.02
	<b>-59,264,424.54</b>
<b>Distribution</b>	<b>-2,654,464.05</b>
<b>Net assets at the end of the year</b>	<b>200,864,588.93</b>

\* The caption represents more than 10% of total expenses. Other operating fees and other reporting fees are one of the positions which represents the most. The notes are an integral part of the financial statements.



## Statement of Investments in Securities

## Breakdown by Country

France	17.47
Luxembourg	12.39
United Kingdom	12.23
Netherlands	12.16
USA	10.92
Germany	8.76
Sweden	6.18
Spain	3.41
Italy	2.06
Finland	1.69
Norway	1.37
Austria	1.11
Belgium	0.98
Ireland	0.98
Malta	0.92
Portugal	0.89
Switzerland	0.85
Jersey	0.24
Romania	0.04
Cayman Islands	0.00
<b>Total</b>	<b>94.64</b>

## Breakdown by Economic Sector

Non-classifiable/non-classified institutions	74.53
Financial, investment and other div. companies	12.10
Miscellaneous services	1.04
Banks and other credit institutions	0.90
Traffic and transportation	0.89
Telecommunication	0.83
Chemicals	0.69
Healthcare and social services	0.63
Mechanical engineering and industrial equipment	0.57
Packaging industries	0.49
Electronics and semiconductors	0.45
Internet, software and IT services	0.40
Building materials and building industry	0.28
Real estate	0.25
Retailing, department stores	0.22
Graphics publishing and printing media	0.16
Textiles, garments and leather goods	0.12
Computer hardware and networking	0.08
Investment trusts/funds	0.01
<b>Total</b>	<b>94.64</b>

## Statement of Investments in Securities

Description	Quantity / Nominal	Valuation (in EUR)	% of net assets
<b>Securities listed on a stock exchange or other organised markets</b>			
<b>Shares</b>			
EUR SOLOCAL GROUP	305,504	23,279.40	0.01
EUR TECHNICOLOR CREATIVE STUDIOS	33,795	54,504.58	0.03
EUR TECHNICOLOR SA	312,311	40,225.66	0.02
EUR TECHNICOLOR-CW24 WTS 23-020124	997,849	16,093.31	0.01
<b>Total Shares</b>		<b>134,102.95</b>	<b>0.07</b>
<b>Bonds</b>			
EUR ALLIED UNI HLD/ALL FIN 3.625%/21-010628	350,000	281,841.00	0.14
EUR ALTICE FRANCE HOLDING S.A. 4%/20-150228	250,000	110,302.50	0.05
EUR ALTICE FRANCE HOLDING S.A. 8%/20-150527	500,000	272,295.00	0.14
EUR APCOA PARKING HOLD G 4.625%/21-150127	1,500,000	1,339,050.00	0.67
EUR APOLLO SWEDISH BIDCO AB FRN/23-050729	500,000	493,080.00	0.25
EUR BCP MODULAR SERVICES 4.75%/21-301128	100,000	82,786.00	0.04
GBP BELLIS ACQUISITION CO PL 4.5%/21-160226	250,000	255,146.09	0.13
GBP BELLIS FINCO PLC 4%/21-160227	1,375,000	1,169,077.55	0.58
EUR BENTELER A 144A 9.375%/23-150528	250,000	252,385.00	0.13
EUR BK LC FINCO 1 SARL 5.25%/21-300429	350,000	332,209.50	0.17
EUR BLITZ F 6%/18-300726	1,100,000	935,957.13	0.47
EUR BOELS TOPHOLDING BV 6.25%/23-150229	500,000	495,885.00	0.25
EUR BORMIOLI PHARMA FRN/23-150528	1,000,000	993,700.00	0.49
EUR CAB 3.375%/21-010228	400,000	333,520.00	0.17
EUR CENTURION BIDCO SPA 5.875%/20-30.09.2026	250,000	221,257.50	0.11
EUR CHROME BIDCO SASU 3.5%/21-310528	100,000	81,000.00	0.04
EUR CHROME HOLDCO SUB 5%/21-310529	350,000	252,000.00	0.13
EUR CIRSA FINANCE INTER 4.5%/21-150327	500,000	455,220.00	0.23
EUR CIRSA FINANCE INTER 4.75%/19-220525	250,000	246,425.00	0.12
GBP CONSTELLATION AUTOMOT 4.875%/21-150727	1,000,000	888,077.61	0.44
EUR DOBANK SPA 3.375%/21-310726	490,000	423,066.00	0.21
EUR DOBANK SPA 5%/20-040825	100,000	96,257.00	0.05
USD DORNOCH DEBT MER144A 6.625%/21-151029	625,000	465,480.13	0.23
GBP ENCORE CAPITAL GROUP INC 4.25%/21-010628	1,000,000	891,223.24	0.44
EUR FLAMINGO LUX II SA 5%/21-310329	250,000	172,637.50	0.09
EUR GARFUNKELUX HOLDCO 3 SA FRN/20-010526	850,000	680,042.50	0.34
EUR GOLDEN GOOSE SPA FRN/21-140527	250,000	249,387.50	0.12
EUR GREEN BIDCO SAU 10.25%/23-150728	250,000	230,822.50	0.11
EUR HERENS MIDCO SARL 5.25%/21-150529	600,000	338,958.00	0.17
EUR HSE FINANCE SARL 5.625%/21-151026	200,000	101,534.00	0.05
EUR ILIAD HOLDING SAS 5.125%/21-151026	200,000	193,560.00	0.10
EUR ILIAD HOLDING SAS 5.625%/21-151028	100,000	94,412.00	0.05
EUR INEOS QUATTRO FINANCE 1 3.75%/21-150726	100,000	89,431.00	0.04
EUR INPOST NA 2.25%/21-150727	100,000	87,007.00	0.04
EUR INTL DESIGN GROUP 6.5%/18-151125	350,000	333,588.50	0.17
EUR IPD 3 BV 8%/23-150628	500,000	503,420.00	0.25
EUR IPD 3 BV FRN/23-150628	500,000	500,230.00	0.25
EUR IQERA GROUP SAS FRN/23-150227	1,757,000	1,550,236.24	0.77
EUR ITALMATCH CHEMICALS SPA 10%/23-060228	250,000	239,165.00	0.12
EUR KAIKO BONDCO SA 5.125%/21-300929	1,450,000	1,288,136.50	0.64
EUR KANE BIDCO LTD 5%/22-150227	400,000	373,768.00	0.19
GBP KANE BIDCO LTD 6.5%/22-150227	100,000	103,205.33	0.05
EUR KRONOS INTERNATIONAL INC 3.75%/17-150925	200,000	180,930.00	0.09
EUR LHMC FINCO 2 SARL 7.25%/19-02.10.2025	1,897,979	1,828,437.05	0.91
EUR LOTTOMATICA SPA/ROMA FRN/23-010628	250,000	250,385.00	0.12
EUR NIDDA HEALTHCARE HOLDING 7.5%/22-210826	925,000	925,971.25	0.46
EUR OLYMPUS WTR US HLDG CRP 3.875%/21-011028	1,000,000	823,910.00	0.41
EUR OLYMPUS WTR US HLDG CRP 5.375%/21-011029	200,000	145,534.00	0.07
EUR PAPER INDUSTRIES FRN/20-010325	716,666	516,028.19	0.26
USD PAYSAFE FIN PLC/PAYSAFE 4%/21-150629	500,000	383,136.23	0.19
EUR PEOPLECERT WISDOM ISSUER 5.75%/21-150926	250,000	240,147.50	0.12
EUR PHM GROUP HOLDING FRN/22-190626	600,000	599,610.00	0.30
EUR PICARD BONDCO 5.375%/21-010727	500,000	442,010.00	0.22
EUR PICARD GROUPE SA 3.875%/21-010726	500,000	459,270.00	0.23
EUR PLT VII FINANCE SARL 4.625%/20-050126	500,000	482,655.00	0.24
GBP PUNCH FINANCE PL 6.125%/21-300626	500,000	493,146.20	0.25
EUR Q-PARK HOLDING BV 2%/20-010327	750,000	648,232.50	0.32
EUR RCS & RDS SA 3.25%/20-050228	100,000	81,924.00	0.04
EUR REN10 HOLDING AB FRN/22-010227	500,000	495,180.00	0.25
GBP SHERWOOD FINANCING 6%/21-151126	1,500,000	1,430,532.12	0.71
EUR SHERWOOD FINANCING PLC 4.5%/21-151126	300,000	258,798.00	0.13
EUR SHERWOOD FINANCING PLC FRN/21-151127	1,000,000	961,780.00	0.48
EUR SIG PLC 5.25%/21-301126	700,000	565,985.00	0.28
EUR SOFIMA HOLDING S.P.A 3.75%/20-150128	1,000,000	899,370.00	0.45
EUR SOLOCAL GROUP 0%/17-150325	793,219	261,762.34	0.13
EUR SOLOCAL GROUP FRN/20-150325	208,072	47,205.29	0.02
EUR SPA HOLDINGS 3 3.625%/21-040228	200,000	167,546.00	0.08
EUR TAP SGPS SA 5.625%/19-021224	1,800,000	1,778,778.00	0.89
EUR TECHEM VERWALTUNGSGESELL 2%/20-150725	350,000	336,437.50	0.17
EUR TI AUTOMOTIVE FINANCE 3.75%/21-150429	250,000	208,447.50	0.10
EUR TITAN HOLDINGS II BV 5.125%/21-150729	1,100,000	864,886.00	0.43
EUR TRIVIUM PACKAGING FIN FRN/19-150826	750,000	727,800.00	0.36
EUR UNITED GROUP BV 3.125%/20-150226	500,000	453,920.00	0.23
EUR UNITED GROUP BV 3.625%/20-150228	500,000	411,920.00	0.21
EUR UNITED GROUP BV 5.25%/22-010230	500,000	405,635.00	0.20
EUR UNITED GROUP BV FRN/20-150226	500,000	486,455.00	0.24
EUR UNITED GROUP BV FRN/22-010229	1,000,000	977,830.00	0.49
EUR VERDE BIDCO SPA 4.625%/21-011026	300,000	269,337.00	0.13
EUR VERISURE HOLDING AB 3.25%/21-150227	100,000	90,461.00	0.05
EUR VERISURE MIDHOLDING AB 5.25%/21-15.02.2029	1,000,000	862,500.00	0.43
EUR VERTICAL MIDCO GMBH 6.625%/20-150728	650,000	513,093.47	0.26

The notes are an integral part of the financial statements.  
Any differences in the percentage of Net Assets are the result of roundings.



## Credit Suisse Nova (Lux) European Senior Loan Fund

## Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in EUR)	% of net assets
EUR VERTICAL MIDCO GMBH FRN/20-15.07.2027	500,000	499,650.00	0.25
EUR WP/AP TELECOM 5.5%/21-150130	1,100,000	919,149.00	0.46
EUR ZONCOLAN BIDCO SPA 4.875%/21-211028	250,000	154,367.50	0.08
<b>Total Bonds</b>		<b>42,046,935.46</b>	<b>20.93</b>
<b>Total securities listed on a stock exchange or other organised markets</b>		<b>42,181,038.41</b>	<b>21.00</b>
<b>Securities not listed on a stock exchange</b>			
<b>Shares</b>			
EUR CS Nova European Senior Loan (Luxembourg) Holding SARL	12,000	12,000.00	0.01
<b>Total Shares</b>		<b>12,000.00</b>	<b>0.01</b>
<b>Bonds</b>			
EUR BANIJAY ENTERTAINMENT 7%/23-010529	250,000	247,267.50	0.12
USD EAGLE INTERMEDIATE 0%/22-010525	21,000	10,889.44	0.01
USD EAGLE INTERMEDIATE 7.5%/22-010525	15,000	9,232.07	0.00
<b>Total Bonds</b>		<b>267,379.01</b>	<b>0.13</b>
<b>Term Loans</b>			
GBP AIR BIDCO LIMITED TL B 19-210926	2,896,103	2,798,419.14	1.39
EUR AL ALPINE AT BIDCO GMBH B 18-311025	2,000,000	1,977,860.00	0.98
EUR ALTICE FINANCING S.A. 2022 23-311027	1,994,976	1,852,834.22	0.92
EUR ANTIOMEX INTERNATIONAL AB 21-210728	2,000,000	1,963,580.00	0.98
USD AQ CARVER BUYER 23-280729	1,000,000	942,923.37	0.47
EUR ARCHROMA FINANCE SARL 23-100627	4,000,000	3,800,000.00	1.89
USD AUTOMATE INTERMEDIATE TL 19-300926	1,000,000	941,343.42	0.47
EUR BELFOR HOLDINGS INC. (EUR) 23-251030	2,000,000	1,980,000.00	0.99
EUR BEST FOOD OF NATURE LOAN B 31-08-2026	2,000,000	1,780,940.00	0.89
EUR BOLLUDA CORPORACION MARITIMA B1 19-090226	2,000,000	1,982,920.00	0.99
EUR BROOM HOLDINGS BIDCO TERM LOAN 21-210728	2,000,000	1,972,500.00	0.98
EUR CAB TERM LOAN B 21-280128	2,000,000	1,868,400.00	0.93
EUR CLARIOS GLOBAL LP TERM LOAN 21-300426	1,882,196	1,868,323.99	0.93
EUR CLAUDIUS FINANCE PARENT 23-020728	2,000,000	1,978,640.00	0.99
EUR CLAY HOLDCO B.V. T/L B 23-311229	3,500,000	3,505,682.50	1.75
GBP CONSTELLATION AUTOMOTIVE LTD 21-160729	1,500,000	1,184,346.48	0.59
EUR CTEC III (CTC) B 22-190129	2,170,565	2,109,528.73	1.05
USD DEERFIELD DAKOTA HOLDING 21-070428	964,125	855,699.72	0.43
USD DELACHAUX SA B 19-010426	1,400,000	1,321,192.05	0.66
EUR DEXKO GLOBAL INC 21-240928	810,183	761,232.03	0.38
EUR DEXKO GLOBAL INC. 21-220928	489,206	459,647.89	0.23
EUR DEXKO GLOBAL INC. 21-220928	700,611	658,280.08	0.33
EUR DIAVERUM HOLDINGS SARL 19-090625	2,500,000	2,479,700.00	1.23
EUR DOMIDEP TL B 19-210926	3,000,000	2,852,250.00	1.42
EUR DOMUS VI SA 21-311026	2,000,000	1,827,780.00	0.91
EUR EG GROUP LIMITED TERM LOAN 21-100427	865,574	779,561.70	0.39
EUR EG GROUP LIMITED TERM LOAN 21-100427	1,134,426	1,021,698.30	0.51
EUR ELSAN SAS TL 21-160628	1,419,316	1,369,512.43	0.68
EUR ELSAN SAS TL 21-160628	580,684	560,307.57	0.28
EUR FINANCIERE PAX MIDCO SPAIN B 20-010726	2,000,000	1,876,660.00	0.93
EUR FINCO UTILITAS BV TL 23-260930	2,000,000	1,976,560.00	0.98
EUR GARRETT LX I S.A.R.L. TL B 21-050328	3,000,000	2,970,000.00	1.48
EUR GRANITE FRANCE BIDCO 22-230928	2,000,000	1,973,340.00	0.98
EUR GROUPE BABILOU TERM LOAN B 21-171127	2,000,000	1,952,040.00	0.97
EUR GTCR W MERGER SUB LLC 23-210930	1,500,000	1,492,125.00	0.74
EUR HYPERION INSURANCE GROUP B 17-201224	2,357,119	2,309,976.25	1.15
EUR IDVERDE UK LIMITED 21-140928	2,000,000	1,825,000.00	0.91
EUR INOVIE GROUP SENIOR FACILITY B 21-030328	2,000,000	1,860,680.00	0.93
EUR IU FINANCE MANAGEMENT GMBH TL 21-151121	2,000,000	1,981,260.00	0.99
EUR IVC ACQUISITION LTD 22-010326	2,000,000	1,987,520.00	0.99
EUR KERSIA COV-LITE TL B 20-251127	2,000,000	1,966,500.00	0.98
EUR KETER GROUP BV 17-311023	1,500,000	1,388,355.00	0.69
EUR KETER GROUP BV 23-311224	371,233	363,808.59	0.18
EUR KETER GROUP BV B3 17-311023	1,270,000	1,175,473.90	0.59
USD LEARNING CARE GROUP 23-080828	250,000	236,371.81	0.12
USD LEARNING CARE GROUP 23-080828	55,556	52,527.07	0.03
USD LEARNING CARE GROUP 23-080828	444,444	420,216.55	0.21
USD LEARNING CARE GROUP 23-080828	250,000	236,371.81	0.12
EUR LONZA GROU. TERM 21-190428	2,000,000	1,709,240.00	0.85
EUR MARCEL BIDCO GMBH (EUR) COV-LI 23-261030	1,000,000	985,650.00	0.49
EUR MARKERMEER FINANCE BV TL B 20-220127	2,000,000	1,911,880.00	0.95
EUR MARKERMEER FINANCE BV TL B 20-220127	2,000,000	1,911,880.00	0.95
EUR MASCOT BIDCO OY TL 21-300326	2,656,380	2,627,744.22	1.31
EUR MASMOVIL IBERCOM 21-170927	1,500,000	1,476,165.00	0.73
EUR MELITA BIDCO LIMITED 1L 20-300726	1,854,545	1,838,318.18	0.92
EUR MERLIN (MOTION FINCO) 21-121126	2,000,000	1,963,760.00	0.98
EUR MOZART DEBT MERGER 21-300928	2,000,000	1,973,760.00	0.98
EUR NIDDA HEALTHCARE HLD GMBH TL F 20-210826	1,102,444	1,077,296.87	0.54
EUR NIDDA HEALTHCARE HLD GMBH TL F 20-210826	397,556	388,488.13	0.19
EUR NOURYON FINANCE B.V. TL 23-030428	472,067	462,196.12	0.23
EUR NUMERICABLE U.S. LLC 23-170828	3,263,848	2,917,140.61	1.45
EUR OBOL FRANCE 3 SAS 22-311225	2,000,000	1,726,500.00	0.86
EUR OPTIMUS BIDCO SAS COMMITMENT 23-250926	1,000,000	920,000.00	0.46
GBP PATAGONIA BIDCO LIMITED 21-131028	3,300,000	3,142,586.53	1.56
EUR POLYGON GROUP 22-010933	2,000,000	1,893,340.00	0.94
EUR QUIMPER AB TL B1 19-130226	3,500,000	3,418,450.00	1.70
EUR REN10 HOLDING AB TERM LOAN B 23-140228	1,250,000	1,243,750.00	0.62
EUR SANDY BIDCO B.V. TERM LOAN 21-150928	2,000,000	1,961,880.00	0.98
USD SAPHILUX S.A.R.L. TL (USD) 23-190728	1,000,000	943,708.61	0.47
EUR SECTOR ALARM HOLDING AS 20-150626	3,000,000	2,757,120.00	1.37
EUR SIACI SAINT HONORE TERM LOAN 21-210728	2,428,571	2,386,071.43	1.19
EUR SIACI SAINT HONORE TERM LOAN 21-210728	571,429	561,428.57	0.28
EUR SPEEDSTER BIDCO GMBH B 20-120227	2,000,000	1,875,260.00	0.93
EUR SPEEDSTER BIDCO GMBH TL 20-140228	1,000,000	949,220.00	0.47

Description	Quantity / Nominal	Valuation (in EUR)	% of net assets
EUR ST HUBERT 17-180124	1,451,955	1,231,737.24	0.61
EUR TEAM.BLUE FINCO SARL 23-300328	2,000,000	1,912,080.00	0.95
EUR TECHNICOLOR CREATIVE STUDIOS 23-310726	643,969	288,865.21	0.14
EUR TECHNICOLOR.SUB.INST.EUR 23-310726	260,126	0.00	0.00
EUR TERREAL HOLDING SAS LOAN B 17/07/2026	1,955,056	1,950,168.54	0.97
EUR THG OPERATIONS HOLDINGS LTD 19-101226	2,000,000	1,876,140.00	0.93
EUR TMF SAPPHIRE BIDCO 23-030528	2,000,000	1,997,500.00	0.99
USD TRANSACT HOLDINGS INC. 22-300426	997,373	940,644.71	0.47
USD TRUGREEN LIMITED PARTNERSHIP 20-301028	1,000,000	602,336.80	0.30
EUR TWIST BEAUTY INTERNATIONAL 23-221227	1,000,000	988,130.00	0.49
EUR VERISURE HOLDING AB TL 21-150128	2,000,000	1,949,160.00	0.97
EUR VILLA DUTCH BIDCO 23-031129	2,000,000	1,980,720.00	0.99
EUR VILLA DUTCH BIDCO B.V. TERM LO 23-300930	2,000,000	1,780,000.00	0.89
EUR VIVALTO SANTE SAS TERM LOAN 21-200728	2,000,000	1,945,000.00	0.97
EUR WP/AP TELECOM HOLDINGS IV B.V. 21-191128	2,000,000	1,976,880.00	0.98
EUR XSYS GLOBAL TERM LOAN 21-051128	2,000,000	1,906,500.00	0.95
EUR XSYS GLOBAL TERM LOAN 21-310130	2,000,000	1,765,000.00	0.88
<b>Total Term Loans</b>		<b>147,613,486.37</b>	<b>73.49</b>
<b>Private Equities</b>			
USD EAGLE INV HOLDCO CL B	21	0.20	0.00
EUR LECTA TOPCO LIMITED - PRIVATE EQUITY EUR	1,079,720	21,594.40	0.01
<b>Total Private Equities</b>		<b>21,594.60</b>	<b>0.01</b>
<b>Total securities not listed on a stock exchange</b>		<b>147,914,459.98</b>	<b>73.64</b>
<b>Total of Portfolio</b>		<b>190,095,498.39</b>	<b>94.64</b>
Cash at banks and at brokers		16,436,369.72	8.18
Other net liabilities		-5,667,279.18	-2.82
<b>Total net assets</b>		<b>200,864,588.93</b>	<b>100.00</b>

The notes are an integral part of the financial statements.  
Any differences in the percentage of Net Assets are the result of roundings.

## Credit Suisse Nova (Lux) Global Senior Loan Fund

## Technical Data and Notes

## Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
A - Distribution	USD	13121277	LU0635705832	1.50%	1.66%
B - Capitalisation	USD	13121279	LU0635705915	1.50%	1.66%
EA - Distribution	USD	22900055	LU0996462098	0.55%	0.67%
EB - Capitalisation	USD	22899692	LU0996461363	0.55%	0.67%
IA - Distribution	USD	13121344	LU0635706566	0.65%	0.81%
IB - Capitalisation	USD	13122017	LU0635707614	0.65%	0.81%
MA - Distribution	USD	13122095	LU0635709313	0.50%	0.63%
MB - Capitalisation	USD	13122021	LU0635707705	0.50%	0.62%
UA - Distribution	USD	26386091	LU1144410583	0.90%	1.06%
UB - Capitalisation	USD	26385959	LU1144410401	0.90%	1.06%
VB - Capitalisation	USD	44978840	LU1915067406	0.35%	/
IAH - Distribution	AUD	56359054	LU2213016095	0.65%	0.81%
AH - Distribution	CHF	13122127	LU0635710246	1.50%	1.66%
EAH - Distribution	CHF	22900283	LU0996462254	0.55%	0.68%
EBH - Capitalisation	CHF	22899752	LU0996461520	0.55%	0.67%
IAH - Distribution	CHF	13122138	LU0635710832	0.65%	0.81%
MBH - Capitalisation	CHF	13122108	LU0635709669	0.50%	0.62%
UAH - Distribution	CHF	26386372	LU1144410666	0.90%	1.06%
AH - Distribution	EUR	13122125	LU0635710162	1.50%	1.66%
EAH - Distribution	EUR	22900102	LU0996462171	0.55%	0.67%
EBH - Capitalisation	EUR	22909871	LU0996461447	0.55%	0.68%
IAH - Distribution	EUR	13122136	LU0635710758	0.65%	0.81%
IAH - Distribution	GBP	13122132	LU0635710675	0.65%	0.81%
BH - Capitalisation	JPY	13122062	LU0635708265	1.50%	1.66%
AH - Distribution	SGD	13122131	LU0635710592	1.50%	1.66%
IAH - Distribution	SGD	56359058	LU2213016178	0.65%	0.81%
MBH - Capitalisation	SGD	13122112	LU0635709826	0.50%	0.62%

Credit Suisse Nova (Lux) Global Senior Loan Fund -VB- was totally redeemed as at 15.02.2023.

## Fund Performance

		YTD	Since Inception	2022	2021	2020
A - Distribution	USD	10.26%	/	-3.42%	4.37%	2.74%
B - Capitalisation	USD	10.26%	/	-3.43%	4.37%	2.74%
EA - Distribution	USD	11.17%	/	-2.47%	5.42%	3.76%
EB - Capitalisation	USD	11.17%	/	-2.47%	5.42%	3.76%
IA - Distribution	USD	11.04%	/	-2.60%	5.27%	3.62%
IB - Capitalisation	USD	11.04%	/	-2.60%	5.27%	3.62%
MA - Distribution	USD	11.21%	/	-2.42%	5.47%	3.81%
MB - Capitalisation	USD	11.21%	/	-2.42%	5.47%	3.81%
UA - Distribution	USD	10.81%	/	-2.84%	5.01%	3.35%
UB - Capitalisation	USD	10.81%	/	-2.85%	5.01%	3.36%
VB - Capitalisation	USD	/	/	-2.27%	5.64%	3.97%
IAH - Distribution	AUD	9.99%	10.67%	-3.24%	5.04%	/
AH - Distribution	CHF	6.63%	/	-5.79%	3.25%	0.64%
EAH - Distribution	CHF	7.57%	/	-4.89%	4.30%	1.66%
EBH - Capitalisation	CHF	7.46%	/	-4.82%	4.32%	1.64%
IAH - Distribution	CHF	7.35%	/	-5.06%	4.15%	1.52%
MBH - Capitalisation	CHF	7.55%	/	-4.72%	4.37%	1.66%
UAH - Distribution	CHF	7.09%	/	-5.21%	3.89%	1.26%
AH - Distribution	EUR	8.24%	/	-5.42%	3.48%	1.03%
EAH - Distribution	EUR	9.10%	/	-4.62%	4.54%	2.09%
EBH - Capitalisation	EUR	9.11%	/	-4.41%	4.59%	2.02%
IAH - Distribution	EUR	8.97%	/	-4.76%	4.40%	1.87%
IAH - Distribution	GBP	10.38%	/	-3.31%	5.04%	2.28%
BH - Capitalisation	JPY	5.40%	/	-5.48%	4.04%	1.12%
AH - Distribution	SGD	9.10%	/	-3.72%	4.44%	2.20%
IAH - Distribution	SGD	9.89%	10.52%	-2.91%	5.34%	/
MBH - Capitalisation	SGD	10.03%	/	-2.73%	5.53%	3.25%

## Distribution

		Ex-Date	Amount
A - Distribution	USD	06.12.2022	1.24
A - Distribution	USD	07.03.2023	1.44
A - Distribution	USD	06.06.2023	1.83
A - Distribution	USD	05.09.2023	1.95

**Technical Data and Notes (Continued)****Distribution**

EA - Distribution	USD	06.12.2022	14.72
EA - Distribution	USD	07.03.2023	16.63
EA - Distribution	USD	06.06.2023	20.32
EA - Distribution	USD	05.09.2023	21.71
IA - Distribution	USD	06.12.2022	14.66
IA - Distribution	USD	07.03.2023	16.61
IA - Distribution	USD	06.06.2023	20.39
IA - Distribution	USD	05.09.2023	21.78
MA - Distribution	USD	06.12.2022	14.46
MA - Distribution	USD	07.03.2023	16.32
MA - Distribution	USD	06.06.2023	19.92
MA - Distribution	USD	05.09.2023	21.28
UA - Distribution	USD	06.12.2022	1.43
UA - Distribution	USD	07.03.2023	1.65
UA - Distribution	USD	06.06.2023	2.03
UA - Distribution	USD	05.09.2023	2.16
IAH - Distribution	AUD	06.12.2022	14.40
IAH - Distribution	AUD	07.03.2023	15.07
IAH - Distribution	AUD	06.06.2023	19.51
IAH - Distribution	AUD	05.09.2023	20.30
AH - Distribution	CHF	06.12.2022	1.05
AH - Distribution	CHF	07.03.2023	1.15
AH - Distribution	CHF	06.06.2023	1.44
AH - Distribution	CHF	05.09.2023	1.49
EAH - Distribution	CHF	06.12.2022	12.74
EAH - Distribution	CHF	07.03.2023	13.60
EAH - Distribution	CHF	06.06.2023	16.37
EAH - Distribution	CHF	05.09.2023	17.11
IAH - Distribution	CHF	06.12.2022	12.41
IAH - Distribution	CHF	07.03.2023	13.39
IAH - Distribution	CHF	06.06.2023	16.05
IAH - Distribution	CHF	05.09.2023	16.75
UAH - Distribution	CHF	06.12.2022	1.25
UAH - Distribution	CHF	07.03.2023	1.35
UAH - Distribution	CHF	06.06.2023	1.64
UAH - Distribution	CHF	05.09.2023	1.71
AH - Distribution	EUR	06.12.2022	1.13
AH - Distribution	EUR	07.03.2023	1.23
AH - Distribution	EUR	06.06.2023	1.58
AH - Distribution	EUR	05.09.2023	1.69
EAH - Distribution	EUR	06.12.2022	12.92
EAH - Distribution	EUR	07.03.2023	13.72
EAH - Distribution	EUR	06.06.2023	16.96
EAH - Distribution	EUR	05.09.2023	18.18
IAH - Distribution	EUR	06.12.2022	12.76
IAH - Distribution	EUR	07.03.2023	13.58
IAH - Distribution	EUR	06.06.2023	16.84
IAH - Distribution	EUR	05.09.2023	18.06
IAH - Distribution	GBP	06.12.2022	13.27
IAH - Distribution	GBP	07.03.2023	14.57
IAH - Distribution	GBP	06.06.2023	17.89
IAH - Distribution	GBP	05.09.2023	18.81
AH - Distribution	SGD	06.12.2022	1.18
AH - Distribution	SGD	07.03.2023	1.30
AH - Distribution	SGD	06.06.2023	1.71
AH - Distribution	SGD	05.09.2023	1.82
IAH - Distribution	SGD	06.12.2022	13.86
IAH - Distribution	SGD	07.03.2023	14.91
IAH - Distribution	SGD	06.06.2023	18.94
IAH - Distribution	SGD	05.09.2023	20.16

## Credit Suisse Nova (Lux) Global Senior Loan Fund

**Technical Data and Notes (Continued)****Notes****Forward foreign exchange contracts**

<b>Purchases</b>		<b>Sales</b>		<b>Maturity</b>	<b>Valuation</b> (In USD)
<i>Counterparty</i>					
GBP	7,800,000	USD	-9,490,673	13.12.2023	-22,705.02
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	3,936,762	EUR	-3,700,000	13.12.2023	18,286.41
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	1,061,928	EUR	-1,000,000	13.12.2023	2,884.74
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
GBP	500,000	USD	-610,787	13.12.2023	-3,865.95
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	2,000,000	USD	-2,104,984	13.12.2023	13,092.00
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
GBP	2,500,000	USD	-3,031,948	13.12.2023	2,657.50
<i>Citibank N.A. - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,689,432	13.12.2023	-41,837.50
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	2,008,743	GBP	-1,620,271	13.12.2023	41,978.03
<i>Citibank N.A. - London - United Kingdom</i>					
USD	8,864,052	GBP	-7,150,000	13.12.2023	185,026.54
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,673,892	13.12.2023	-26,296.50
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	0	CAD	0	13.12.2023	0.00
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	700,000	USD	-769,658	13.12.2023	-28,331.24
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	3,676,280	EUR	-3,351,536	13.12.2023	126,631.60
<i>Goldman Sachs International - London - United Kingdom</i>					
CAD	5,760,006	USD	-4,293,529	13.12.2023	-141,990.38
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	128,953	CAD	-169,681	13.12.2023	6,650.56
<i>Goldman Sachs International - London - United Kingdom</i>					
USD	1,742,686	GBP	-1,356,767	13.12.2023	95,756.30
<i>Goldman Sachs International - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,824,150	13.12.2023	-176,554.75
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	85,842	CAD	-112,955	13.12.2023	4,426.99
<i>Citibank N.A. - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,100,173	13.12.2023	-41,134.70
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	7,000,000	USD	-7,707,182	13.12.2023	-293,916.00
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,104,078	13.12.2023	-45,039.50
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,079,615	13.12.2023	-20,577.00
<i>Citibank N.A. - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,630,551	13.12.2023	-41,994.14
<i>BNP Paribas S.A. - Paris - France</i>					
GBP	1,595,241	USD	-1,977,762	13.12.2023	-41,391.56
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
GBP	500,000	USD	-623,093	13.12.2023	-16,171.60
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,638,659	13.12.2023	-50,102.40
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	4,029,639	EUR	-3,687,974	13.12.2023	123,695.88
<i>Goldman Sachs International - London - United Kingdom</i>					

**Technical Data and Notes (Continued)****Forward foreign exchange contracts**

<b>Purchases</b>		<b>Sales</b>		<b>Maturity</b>	<b>Valuation</b> (In USD)
<i>Counterparty</i>					
EUR	1,500,000	USD	-1,637,542	13.12.2023	-48,985.50
<i>Citibank N.A. - London - United Kingdom</i>					
CAD	145,000	USD	-107,074	13.12.2023	-2,564.53
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,117,109	13.12.2023	-58,071.40
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,680,837	13.12.2023	-92,280.15
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
GBP	500,000	USD	-621,853	13.12.2023	-14,932.00
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	900,000	USD	-997,581	13.12.2023	-44,447.04
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,656,734	13.12.2023	-68,177.25
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,655,928	13.12.2023	-67,371.00
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	1,500,000	USD	-1,639,181	13.12.2023	-50,623.65
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,637,309	13.12.2023	-48,752.10
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	138,113	CAD	-188,386	13.12.2023	2,332.13
<i>BNP Paribas S.A. - Paris - France</i>					
CAD	8,453,000	USD	-6,183,008	13.12.2023	-90,487.56
<i>Goldman Sachs International - London - United Kingdom</i>					
EUR	700,000	USD	-746,375	13.12.2023	-5,048.40
<i>BNP Paribas S.A. - Paris - France</i>					
USD	1,475,246	GBP	-1,237,204	13.12.2023	-26,516.59
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	307,444	CAD	-415,930	13.12.2023	7,657.22
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
GBP	500,000	USD	-609,196	13.12.2023	-2,275.40
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	654,830	EUR	-600,000	13.12.2023	19,369.65
<i>BNP Paribas S.A. - Paris - France</i>					
USD	1,458,089	GBP	-1,205,241	13.12.2023	-4,881.93
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,816,981	USD	-2,000,368	13.12.2023	-76,116.41
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	4,872,886	EUR	-4,417,598	13.12.2023	194,108.26
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,654,027	13.12.2023	-65,469.60
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	6,000,000	USD	-6,626,697	13.12.2023	-272,469.00
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	208,336	CAD	-278,061	13.12.2023	7,917.78
<i>Citibank N.A. - London - United Kingdom</i>					
USD	939,070	GBP	-778,432	13.12.2023	-5,822.33
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,500,000	USD	-1,622,202	13.12.2023	-33,645.00
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	1,500,000	USD	-1,627,925	13.12.2023	-39,367.80
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	700,000	USD	-759,772	13.12.2023	-18,445.28
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
CAD	6,707,200	USD	-4,989,607	13.12.2023	-155,376.17
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					

**Technical Data and Notes (Continued)****Forward foreign exchange contracts**

<b>Purchases</b>		<b>Sales</b>		<b>Maturity</b>	<b>Valuation</b>
<i>Counterparty</i>					(In USD)
USD	345,949	CAD	-469,554	13.12.2023	7,512.32
<i>BNP Paribas S.A. - Paris - France</i>					
USD	14,314,779	CAD	-19,430,640	13.12.2023	309,912.72
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	71,943,344	GBP	-58,242,486	13.12.2023	1,245,794.18
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	205,619,835	EUR	-190,525,455	13.12.2023	3,838,735.91
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	99,912	USD	-106,300	18.12.2023	-457.35
<i>BNP Paribas S.A. - Paris - France</i>					
USD	231,972	EUR	-219,753	18.12.2023	-823.85
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	1,813,972	EUR	-1,718,425	18.12.2023	-6,442.26
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
CHF	49,170	USD	-54,816	18.12.2023	-498.81
<i>Bofa San Francisco</i>					
CHF	399,400	USD	-444,459	18.12.2023	-3,249.00
<i>BNP Paribas S.A. - Paris - France</i>					
USD	350,961	EUR	-333,387	18.12.2023	-2,211.42
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	689,138	EUR	-654,632	18.12.2023	-4,342.30
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	1,012,658	EUR	-961,952	18.12.2023	-6,380.82
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	417,284	CHF	-379,991	18.12.2023	-2,471.56
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
CHF	19,950,125	USD	-21,939,821	18.12.2023	98,683.04
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
EUR	379,495	USD	-405,935	18.12.2023	-3,913.85
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
CHF	569,455	USD	-636,191	18.12.2023	-7,126.15
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
GBP	85,123	USD	-104,624	18.12.2023	-1,291.91
<i>Citibank N.A. - London - United Kingdom</i>					
SGD	393,021	USD	-289,301	18.12.2023	-1,839.99
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
CHF	42,770	USD	-48,235	18.12.2023	-987.65
<i>Goldman Sachs International - London - United Kingdom</i>					
EUR	277,639	USD	-297,810	18.12.2023	-3,690.66
<i>Citibank N.A. - London - United Kingdom</i>					
CHF	2,761,377	USD	-3,105,955	18.12.2023	-55,516.78
<i>Citibank N.A. - London - United Kingdom</i>					
USD	357,096	SGD	-484,552	18.12.2023	2,682.89
<i>Citibank N.A. - London - United Kingdom</i>					
USD	57,970	CHF	-51,525	18.12.2023	1,046.04
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	484,085	CHF	-430,264	18.12.2023	8,735.06
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	19,366,397	CHF	-17,213,196	18.12.2023	349,456.21
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	48,958	CHF	-43,515	18.12.2023	883.43
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	2,481,812	CHF	-2,205,878	18.12.2023	44,782.96
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	2,499,999	USD	-2,676,518	18.12.2023	-28,121.74
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					

## Credit Suisse Nova (Lux) Global Senior Loan Fund

**Technical Data and Notes (Continued)****Forward foreign exchange contracts**

<b>Purchases</b>		<b>Sales</b>		<b>Maturity</b>	<b>Valuation</b>
<i>Counterparty</i>					(In USD)
USD	3,488,755	EUR	-3,258,668	18.12.2023	36,574.14
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	601,310	GBP	-484,673	18.12.2023	12,953.48
<i>BNP Paribas S.A. - Paris - France</i>					
SGD	38,490,596	USD	-28,343,924	18.12.2023	-191,369.15
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
SGD	7,186,795	USD	-5,292,253	18.12.2023	-35,731.61
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	616,257	USD	-659,150	18.12.2023	-6,312.32
<i>Goldman Sachs International - London - United Kingdom</i>					
CHF	4,230,272	USD	-4,773,092	18.12.2023	-99,995.00
<i>Citibank N.A. - London - United Kingdom</i>					
CHF	1,658,481	USD	-1,871,294	18.12.2023	-39,203.11
<i>Citibank N.A. - London - United Kingdom</i>					
CHF	54,934,325	USD	-61,983,386	18.12.2023	-1,298,535.39
<i>Citibank N.A. - London - United Kingdom</i>					
EUR	60,347,965	USD	-64,617,583	18.12.2023	-687,423.67
<i>BNP Paribas S.A. - Paris - France</i>					
CHF	220,150,453	USD	-248,399,710	18.12.2023	-5,203,907.60
<i>Citibank N.A. - London - United Kingdom</i>					
CHF	70,692,611	USD	-79,763,742	18.12.2023	-1,671,029.10
<i>Citibank N.A. - London - United Kingdom</i>					
CHF	259,300,290	USD	-292,573,174	18.12.2023	-6,129,329.88
<i>Citibank N.A. - London - United Kingdom</i>					
EUR	26,860,360	USD	-28,760,730	18.12.2023	-305,966.36
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	6,541,362	USD	-7,004,163	18.12.2023	-74,512.66
<i>BNP Paribas S.A. - Paris - France</i>					
EUR	40,764,227	USD	-43,648,297	18.12.2023	-464,345.31
<i>BNP Paribas S.A. - Paris - France</i>					
SGD	963,729	USD	-709,676	18.12.2023	-4,791.51
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
AUD	2,886,035	USD	-1,864,687	18.12.2023	-34,625.56
<i>Citibank N.A. - London - United Kingdom</i>					
GBP	8,493,903	USD	-10,551,751	18.12.2023	-240,865.86
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
USD	1,079,200	JPY	-157,309,996	19.12.2023	31,844.72
<i>Canadian Imperial Bank of Commerce - Toronto - Canada</i>					
JPY	570,847,630	USD	-3,930,813	19.12.2023	-131,093.54
<i>Citibank N.A. - London - United Kingdom</i>					
USD	8,342,250	EUR	-7,617,290	12.02.2024	248,638.18
<i>BNP Paribas S.A. - Paris - France</i>					
USD	3,971,413	EUR	-3,700,000	13.06.2024	16,446.22
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	1,071,366	EUR	-1,000,000	13.06.2024	2,478.00
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	2,000,000	USD	-2,124,326	13.06.2024	13,394.00
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,713,638	13.06.2024	-41,488.00
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,697,890	13.06.2024	-25,739.50
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	700,000	USD	-776,959	13.06.2024	-28,757.12
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	3,710,084	EUR	-3,351,536	13.06.2024	126,342.95
<i>Goldman Sachs International - London - United Kingdom</i>					

**Technical Data and Notes (Continued)****Forward foreign exchange contracts**

<b>Purchases</b>		<b>Sales</b>		<b>Maturity</b>	<b>Valuation</b> (In USD)
<i>Counterparty</i>					
EUR	2,500,000	USD	-2,848,400	13.06.2024	-176,249.75
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,109,436	13.06.2024	-40,576.00
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	7,000,000	USD	-7,772,587	13.06.2024	-290,567.20
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	1,000,000	USD	-1,113,492	13.06.2024	-44,632.10
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
USD	187,080,008	EUR	-170,614,047	13.06.2024	4,665,133.56
<i>BNP Paribas S.A. - Paris - France</i>					
USD	3,988,321	EUR	-3,700,000	13.09.2024	14,119.77
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	1,075,968	EUR	-1,000,000	13.09.2024	1,891.00
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	2,000,000	USD	-2,133,642	13.09.2024	14,451.60
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,725,058	13.09.2024	-39,941.00
<i>Barclays Bank PLC Wholesale - London - United Kingdom</i>					
EUR	2,500,000	USD	-2,709,465	13.09.2024	-24,347.25
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
USD	176,869,636	EUR	-161,765,583	13.09.2024	3,076,184.52
<i>Morgan Stanley and Co. International PLC - London - United Kingdom</i>					
<b>Net unrealised loss on forward foreign exchange contracts</b>					<b>-4,723,587.49</b>



**Statement of Net Assets (in USD) and Fund Evolution**

		<b>31.10.2023</b>		
<b>Assets</b>				
Investments in securities at market value		2,661,461,603.80		
Cash at banks and at brokers		143,084,480.77		
Receivable for securities sold		49,438,496.06		
Subscriptions receivable		105,607.25		
Income receivable		19,826,452.73		
Other receivable		494.81		
		<b>2,873,917,135.42</b>		
<b>Liabilities</b>				
Payable for securities purchased		129,724,060.11		
Provisions for accrued expenses		1,766,547.76		
Net unrealised loss on forward foreign exchange contracts		4,723,587.49		
		<b>136,214,195.36</b>		
<b>Net assets</b>		<b>2,737,702,940.06</b>		
<b>Fund Evolution</b>				
		<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>
<b>Total net assets</b>	<b>USD</b>	<b>2,737,702,940.06</b>	<b>3,622,782,814.70</b>	<b>5,556,522,543.67</b>
<b>Net asset value per share</b>				
A - Distribution	USD	103.75	99.05	106.32
B - Capitalisation	USD	135.72	121.63	126.93
EA - Distribution	USD	1,019.80	973.62	1,045.14
EB - Capitalisation	USD	1,311.92	1,164.18	1,202.92
IA - Distribution	USD	1,039.89	992.80	1,065.72
IB - Capitalisation	USD	1,486.45	1,320.86	1,366.72
MA - Distribution	USD	993.62	948.62	1,018.31
MB - Capitalisation	USD	1,608.21	1,426.39	1,473.12
UA - Distribution	USD	106.77	101.93	109.42
UB - Capitalisation	USD	130.19	115.98	120.31
VB - Capitalisation	USD	/	112.02	115.51
IAH - Distribution	AUD	965.53	933.15	1,007.31
AH - Distribution	CHF	81.62	81.18	88.83
EAH - Distribution	CHF	822.85	817.87	895.24
EBH - Capitalisation	CHF	1,096.75	1,015.12	1,068.67
IAH - Distribution	CHF	819.63	815.59	893.15
MBH - Capitalisation	CHF	1,256.60	1,162.03	1,221.96
UAH - Distribution	CHF	86.46	86.02	94.14
AH - Distribution	EUR	91.16	89.03	97.31
EAH - Distribution	EUR	864.45	844.65	924.38
EBH - Capitalisation	EUR	1,133.27	1,030.15	1,082.20
IAH - Distribution	EUR	874.67	854.39	935.33
IAH - Distribution	GBP	930.33	894.80	965.94
BH - Capitalisation	JPY	11,768.00	11,114.00	11,773.00
AH - Distribution	SGD	97.11	93.71	100.77
IAH - Distribution	SGD	966.47	932.53	1,002.87
MBH - Capitalisation	SGD	1,258.14	1,129.17	1,168.21

**Statement of Net Assets (in USD) and Fund Evolution (Continued)**

Number of shares outstanding		At the end of the year	At the beginning of the year	Number of shares issued	Number of shares redeemed
A - Distribution	USD	502,111.373	931,734.628	10,306.312	439,929.567
B - Capitalisation	USD	209,809.302	368,743.402	27,801.581	186,735.681
EA - Distribution	USD	28,224.687	62,548.688	2,564.281	36,888.282
EB - Capitalisation	USD	31,176.957	91,810.153	12,469.155	73,102.351
IA - Distribution	USD	126,874.691	232,530.713	409.105	106,065.127
IB - Capitalisation	USD	127,764.713	189,092.990	5,507.609	66,835.886
MA - Distribution	USD	208,291.204	260,767.906	15,800.000	68,276.702
MB - Capitalisation	USD	737,891.965	1,035,767.160	16,193.559	314,068.754
UA - Distribution	USD	73,211.027	117,605.147	7,947.152	52,341.272
UB - Capitalisation	USD	38,248.255	113,802.218	2,830.007	78,383.970
VB - Capitalisation	USD	0.000	18,377.767	0.000	18,377.767
IAH - Distribution	AUD	3,000.001	3,000.001	0.000	0.000
AH - Distribution	CHF	20,259.831	24,676.805	2,335.853	6,752.827
EAH - Distribution	CHF	265,035.013	260,061.212	21,442.202	16,468.401
EBH - Capitalisation	CHF	50,217.876	57,626.910	1,212.907	8,621.941
IAH - Distribution	CHF	65,333.332	172,101.789	13,223.881	119,992.338
MBH - Capitalisation	CHF	222,875.953	405,656.632	16,396.776	199,177.455
UAH - Distribution	CHF	44,133.335	61,997.864	1,950.583	19,815.112
AH - Distribution	EUR	60,127.789	87,983.502	3,597.839	31,453.552
EAH - Distribution	EUR	28,916.277	47,178.867	732.172	18,994.762
EBH - Capitalisation	EUR	55,308.094	26,927.329	35,957.765	7,577.000
IAH - Distribution	EUR	43,032.497	53,357.017	12,798.680	23,123.200
VBH - Capitalisation	EUR	0.000	113,246.321	0.000	113,246.321
IAH - Distribution	GBP	8,660.705	16,172.419	0.000	7,511.714
BH - Capitalisation	JPY	34,980.725	99,026.240	0.000	64,045.515
AH - Distribution	SGD	69,152.056	105,381.988	1,312.562	37,542.494
IAH - Distribution	SGD	1,000.000	1,300.000	0.000	300.000
MBH - Capitalisation	SGD	30,742.088	39,493.444	0.000	8,751.356

**Statement of Operations / Changes in Net Assets (in USD)**For the period from  
01.11.2022 to 31.10.2023

<b>Net assets at the beginning of the year</b>	<b>3,622,782,814.70</b>
<b>Income</b>	
Interest on investments in securities (net)	251,718,714.96
Bank Interest	7,003,133.08
	<b>258,721,848.04</b>
<b>Expenses</b>	
Management fee	17,214,871.47
Depository fee	1,710,187.45
Administration expenses	892,306.53
Printing and publication expenses	126,957.67
Interest and bank charges	5,855.36
Audit, control, legal, representative bank and other expenses	685,746.63
"Taxe d'abonnement"	526,950.10
	<b>21,162,875.21</b>
<b>Net income (loss)</b>	<b>237,558,972.83</b>
<b>Realised gain (loss)</b>	
Realised gain on sales of investments	17,690,489.55
Realised loss on sales of investments	-135,714,256.63
Realised gain on forward foreign exchange contracts	119,566,302.78
Realised loss on forward foreign exchange contracts	-77,637,754.93
Realised gain on foreign exchange	21,972,607.02
Realised loss on foreign exchange	-8,908,777.76
	<b>-63,031,389.97</b>
<b>Net realised gain (loss)</b>	<b>174,527,582.86</b>
<b>Change in net unrealised appreciation (depreciation)</b>	
Change in unrealised appreciation on investments	286,010,896.51
Change in unrealised depreciation on investments	-18,989,709.68
Change in unrealised appreciation on forward foreign exchange contracts	34,248,008.75
Change in unrealised depreciation on forward foreign exchange contracts	-69,806,464.47
	<b>231,462,731.11</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>405,990,313.97</b>
<b>Subscriptions / Redemptions</b>	
Subscriptions	181,850,769.59
Redemptions	-1,405,072,916.03
	<b>-1,223,222,146.44</b>
<b>Distribution</b>	<b>-67,848,042.17</b>
<b>Net assets at the end of the year</b>	<b>2,737,702,940.06</b>

## Statement of Investments in Securities

## Breakdown by Country

USA	68.34
Luxembourg	7.10
Netherlands	4.76
France	3.67
United Kingdom	3.18
Germany	2.44
Canada	1.98
Jersey	1.39
Switzerland	1.10
Sweden	0.92
Italy	0.59
Cayman Islands	0.43
Austria	0.34
Spain	0.33
Finland	0.27
Ireland	0.19
Malta	0.18
<b>Total</b>	<b>97.22</b>

## Statement of Investments in Securities

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
<b>Securities listed on a stock exchange or other organised markets</b>			
<b>Shares</b>			
EUR SOLOCAL GROUP	1,695,790	136,584.69	0.00
EUR TECHNICOLOR CREATIVE STUDIOS	361,662	616,535.91	0.02
EUR TECHNICOLOR SA	4,089,889	556,804.03	0.02
EUR TECHNICOLOR-CW24 WTS 23-020124	10,435,402	177,895.38	0.01
<b>Total Shares</b>		<b>1,487,820.01</b>	<b>0.05</b>
<b>Bonds</b>			
EUR ALLIED UNI HLD/ALL FIN 3.625%/21-010628	1,726,000	1,469,101.85	0.05
USD ALLIED UNIVERSAL 144A 6%/21-010629	10,480,000	7,575,992.00	0.28
USD ALLIED UNIVERSAL 144A 9.75%/19-150727	1,000,000	870,900.00	0.03
USD ALTICE FINANCING SA 144A 5%/20-150128	2,266,000	1,846,767.34	0.07
EUR ALTICE FINANCING SA 4.25%/21-150829	867,000	724,511.70	0.03
EUR ALTICE FRANCE HOLDING S.A. 4%/20-150228	500,000	233,179.49	0.01
EUR ALTICE FRANCE HOLDING S.A. 8%/20-150527	1,250,000	719,539.54	0.03
EUR ALTICE FRANCE SA 4.125%/20-150129	100,000	75,763.65	0.00
EUR ALTICE FRANCE SA 4.25%/21-151029	250,000	186,333.25	0.01
USD ARCOSA INC 144A 4.375%/21-150429	860,000	751,992.60	0.03
EUR ARD FINANCE SA 5%/19-30.06.2027	300,000	184,304.86	0.01
EUR ARDAGH METAL PACKAGING 3%/21-010929	100,000	78,002.37	0.00
USD ARMOR HOLDCO INC 144A 8.5%/21-151129	10,900,000	9,520,605.00	0.35
USD ATKORE INC 144A 4.25%/21-010631	6,000,000	4,958,580.00	0.18
USD AUSTIN BIDCO INC 144A 7.125%/20-151228	18,410,000	14,651,598.50	0.54
EUR BCP MODULAR SERVICES 4.75%/21-301128	495,000	433,148.77	0.02
GBP BELLIS ACQUISITION CO PL 4.5%/21-160226	750,000	809,068.25	0.03
GBP BELLIS FINCO PLC 4%/21-160227	7,050,000	6,335,847.67	0.23
EUR BLITZ F 6%/18-300726	200,000	179,873.94	0.01
EUR BOELS TOPHOLDING BV 6.25%/23-150229	250,000	262,075.22	0.01
EUR BRUNELLO BIDCO SPA 3.5%/21-150228	3,850,000	3,472,461.69	0.13
EUR CENTURION BIDCO SPA 5.875%/20-300926	2,000,000	1,870,953.42	0.07
EUR CHEPLAPHARM 7.5%/23-150530	400,000	420,960.82	0.02
EUR CHEPLAPHARM ARZNEIMITTEL 4.375%/20-15.01.2028	250,000	240,464.86	0.01
EUR CHROME BIDCO SASU 3.5%/21-310528	300,000	256,851.00	0.01
EUR CHROME HOLDCO SUB 144A 5%/21-310529	500,000	380,520.00	0.01
EUR CIRS FINANCE INTER 4.5%/21-150327	1,650,000	1,587,852.88	0.06
USD COMMSCOPE TECHNOLOGIES FINANCE -144A-5%/17-15.03.2027	1,527,000	583,023.87	0.02
USD COMPASS GROUP DIVERSIFIE 5.25%/21-150429	6,825,000	5,837,149.50	0.21
GBP CONSTELLATION AUTOMOT 4.875%/21-150727	2,000,000	1,877,396.06	0.07
USD CORELOGIC INC 144A 4.5%/21-010528	6,000,000	4,755,480.00	0.17
USD CSC HOLDINGS 5.25%/15-010624	8,200,000	7,667,164.00	0.28
EUR CTEC II GMBH 5.25%/22-150230	3,100,000	2,654,225.30	0.10
EUR DOBANK SPA 3.375%/21-310726	100,000	91,261.38	0.00
USD EAGLE INT GLOB US FI 144A 7.5%/18-010525	6,000,000	3,969,180.00	0.14
EUR EIRCOM FINANCE DAC 2.625%/19-150227	750,000	702,455.78	0.03
GBP ENCORE CAPITAL GROUP INC 4.25%/21-010628	2,680,000	2,524,621.53	0.09
USD ENDURE DIGITAL INC 144A 6%/21-150229	3,000,000	1,965,720.00	0.07
USD ERO COPPER CORP 144A 6.5%/22-150230	2,000,000	1,701,260.00	0.06
USD FOUNDATION BUILDING M 144A 6%/21-010329	5,707,000	4,707,418.95	0.17
EUR GARFUNKELUX HOLDCO 3 SA 6.75%/20-011125	1,100,000	876,547.90	0.03
USD GEMS MENA KY /GEMS 144A 7.125%/19-310726	12,233,000	11,776,219.78	0.43
USD GLOBAL NET LEASE/GLOBAL 3.75%/20-151227	2,545,000	1,931,247.80	0.07
USD GTCR W-2 MERGER SUB LLC 7.5%/23-150131	3,000,000	2,958,330.00	0.11
USD H&E EQUIPMENT SERVICES 3.875%/20-151228	6,525,000	5,528,436.75	0.20
EUR HERENS MIDCO SARL 144A 5.25%/21-150529	2,250,000	1,343,544.77	0.05
EUR HERENS MIDCO SARL 5.25%/21-150529	5,100,000	3,045,368.15	0.11
EUR HSE FINANCE SARL FRN/21-151026	400,000	214,790.86	0.01
EUR ILIAD HOLDING SAS 5.125%/21-151026	100,000	102,296.46	0.00
EUR INEOS QUATTRO FINANCE 1 3.75%/21-150726	800,000	756,228.54	0.03
EUR INPOST NA 2.25%/21-150727	100,000	91,966.40	0.00
EUR INTL DESIGN GROUP 6.5%/18-151125	2,400,000	2,417,849.45	0.09
USD INTL FC STONE INC 144A 8.625%/20-150625	4,850,000	4,874,832.00	0.18
EUR IQERA GROUP SAS FRN/23-150227	5,175,000	4,826,268.34	0.18
USD JONES DESLAURIERS INSURA 8.5%/23-150330	9,315,000	9,170,896.95	0.33
EUR KAIKO BONDCO SA 5.125%/21-300929	7,250,000	6,807,801.40	0.25
EUR KANE BIDCO LTD 5%/22-150227	1,050,000	1,037,066.04	0.04
GBP KANE BIDCO LTD 6.5%/22-150227	800,000	872,704.24	0.03
EUR KAPLA HOLDING SAS 3.375%/19-151226	4,557,000	4,265,616.58	0.16
EUR KRONOS INTERNATIONAL INC 3.75%/17-150925	2,200,000	2,103,673.11	0.08
USD LCPR SENIOR SECU FIN DAC 6.75%/19-151027	3,828,000	3,466,024.32	0.13
USD LCPR SR SECURED 144A 5.125%/21-150729	1,350,000	1,060,060.50	0.04
EUR LORCA TELECOM BONDCO 4%/20-18.09.2027	2,350,000	2,307,986.98	0.08
EUR LOTTOMATICA SPA/ROMA FRN/23-010628	1,000,000	1,058,627.78	0.04
USD LVL3 FINANCING INC 144A 3.625%/20-150129	2,000,000	1,025,420.00	0.04
USD MAJORDRIVE HLDINGS IV L 6.375%/21-010629	3,607,000	2,794,126.48	0.10
USD MINERVA 144A 6.5%/22-150230	4,950,000	4,034,695.50	0.15
USD NEW FORTRESS ENERGY 144A 6.5%/21-300926	4,500,000	4,028,400.00	0.15
USD NFP CORP 144A 7.5%/22-011030	1,825,000	1,731,085.50	0.06
USD NFP CORP 144A 8.5%/23-011031	3,000,000	2,954,760.00	0.11
EUR NIDDA BONDCO GMBH 144A 7.25%/18-300925	1,000,000	712,087.16	0.03
EUR NIDDA HEALTHCARE HOLDING 7.5%/22-210826	10,235,000	10,829,754.31	0.40
EUR OLYMPUS WTR US HLDG CRP 3.875%/21-011028	1,200,000	1,045,047.44	0.04
EUR OLYMPUS WTR US HLDG CRP 5.375%/21-011029	675,000	519,174.35	0.02
USD OPEN TEXT HOLD 144A 3.875%/21-011229	4,300,000	3,524,968.00	0.13
EUR PAPER INDUSTRIES FRN/20-010325	2,679,333	2,039,192.87	0.07
EUR PAPREC HOLDING S 3.5%/21-010728	500,000	467,722.50	0.02
USD PARK RIVER HOLDINGS INC 6.75%/21-010829	3,788,000	2,882,554.36	0.11
EUR PAYSAFE FIN PLC/PAYSAFE 3%/21-150629	350,000	303,259.11	0.01
EUR PICARD BONDCO 5.375%/21-010727	2,000,000	1,868,818.28	0.07
EUR PICARD GROUPE SA 3.875%/21-010726	1,000,000	970,896.78	0.04

The notes are an integral part of the financial statements.  
Any differences in the percentage of Net Assets are the result of roundings.

## Credit Suisse Nova (Lux) Global Senior Loan Fund

## Statement of Investments in Securities (Continued)

Description	Quantity / Nominal	Valuation (in USD)	% of net assets	Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD PIKE CORP -144A- 5.5%/20-01-09-2028	3,124,000	2,672,332.08	0.10	USD ASSURED PARTNERS CAPITAL TL B 20-110227	10,468,042	10,369,223.42	0.38
USD PMHC II INC 144A 9%/22-150230	5,900,000	4,717,404.00	0.17	USD ASTRA ACQUISITION CORP. 21-221028	8,553,488	5,759,320.06	0.21
USD POLAR US BORROWER LLC 6.75%/21-150526	8,130,000	3,641,345.70	0.13	USD ATHENAHEALTH INC. T/L B 22-260129	18,352,464	17,752,705.42	0.65
USD PRESIDIO HOLDING INC 144A 8.25%/01/02/28	5,746,000	5,445,484.20	0.20	USD ATLAS CC ACQUISITION 21-290428	18,886,087	17,422,415.11	0.64
GBP PUNCH FINANCE PL 6.125%/21-300626	2,000,000	2,085,022.15	0.08	USD ATLAS CC ACQUISITION 21-290428	2,697,555	2,488,494.66	0.09
EUR Q-PARK HOLDING BV 2%/20-010327	3,750,000	3,425,908.76	0.13	USD AUTHENTIC BRANDS 21-101226	12,047,808	12,011,182.19	0.44
EUR SASU NEWCO SAB 20 SAS 4.25%/17-300924	500,000	517,311.66	0.02	USD AUTHENTIC BRANDS 22-101226	156,062	155,587.95	0.01
GBP SHERWOOD FINANCING 6%/21-151126	5,658,000	5,703,537.27	0.21	USD AUTOKINOTON US HOLDINGS INC. 21-290328	10,649,441	10,448,059.76	0.38
EUR SHERWOOD FINANCING PLC 4.5%/21-151126	10,951,000	9,985,468.07	0.36	EUR AUTOMATE INTERMEDIATE HOLD. 21-300726	2,434,103	2,564,819.60	0.09
EUR SIG PLC 5.25%/21-301126	250,000	213,659.34	0.01	USD AXALTA COATING SYSTEM U.S. 23-201229	3,763,488	3,764,918.20	0.14
EUR SOFIMA HOLDING S.P.A 3.75%/20-150128	5,550,000	5,276,019.20	0.19	USD B&G FOODS, INC. TL 23-101026	4,020,198	3,925,441.93	0.14
EUR SOLLOCAL GROUP 0%/17-150325	4,405,138	1,536,556.03	0.05	USD BC EQUITY VENTURES 1L 19-050925	9,811,501	9,485,660.94	0.35
EUR SOLLOCAL GROUP FRN/20-150325	1,155,527	277,097.21	0.01	USD BC EQUITY VENTURES LLC 19-040926	10,679,487	9,433,511.25	0.34
USD SPA HOLDINGS 3 3.625%/21-040228	2,500,000	531,289.37	0.02	USD BCP RENAISSANCE PARENT 23-311028	5,108,853	5,076,922.21	0.19
USD STARWOOD PROP 144A 4.375%/22-150127	2,650,000	2,153,444.64	0.08	USD BELFOR HOLDINGS INC. (USD) 23-251030	6,018,939	6,003,891.71	0.22
EUR STYROLUTION 2.25%/20-160127	2,650,000	2,423,944.64	0.09	USD BERRY GLOBAL (PLASTICS) 23-030428	2,028,939	2,025,895.95	0.07
USD TALOS PRODUCTION INC 12%/21-150126	835,000	867,305.15	0.03	USD BGIS (BIFM US FINANCE) 21-010626	4,713,992	4,680,098.32	0.17
USD TASEKO MINES LTD 144A 7%/21-150226	9,295,000	8,476,947.05	0.31	USD BLACKSTONE COP (CHENIERE EN.) 21-270526	778,573	777,436.53	0.03
EUR TELEM VERWALTUNGSGESEL 2%/20-150725	350,000	355,614.44	0.01	USD BLUE TREE HOLDINGS (RAVAGO) 22-040328	869,537	850,694.21	0.03
USD TELENET FINANCE LUX NOTE 144A 5.5%/17-01-01-03-2028	6,800,000	5,990,052.00	0.22	USD BOYD CORPORATION B 18-140825	21,044,534	19,977,365.66	0.73
EUR TELENET FINANCE LUX NOTE 3.5%/17-01-01-03-2028	200,000	192,270.41	0.01	USD BRAND INDUSTRIAL 23-250730	1,796,667	1,729,291.62	0.06
EUR TI AUTOMOTIVE FINANCE 3.75%/21-150429	7,170,000	6,319,035.94	0.23	USD BROOKFIELD (WESTINGHOUSE EL.) 21-010825	14,338,410	14,313,748.08	0.52
EUR TITAN HOLDINGS II BV 5.125%/21-150729	1,600,000	1,329,722.91	0.05	USD BROWN GROUP HOLDING SIGLN TL 22-090629	532,342	530,680.62	0.02
USD TRIMAS CORP 144A 4.125%/21-150429	4,879,000	4,088,992.32	0.15	USD CROWN GROUP HOLDINGS 21-220428	6,002,674	5,887,602.61	0.22
EUR UNITED GROUP BV 3.125%/20-150226	3,450,000	3,310,574.74	0.12	EUR CAB TERM LOAN B 21-280128	5,000,000	4,937,247.00	0.18
EUR UNITED GROUP BV 3.625%/20-150226	5,000,000	4,353,994.40	0.16	USD CAESARS RESORT COLLECTION 23-250128	1,089,048	1,083,755.70	0.04
EUR UNITED GROUP BV 4%/20-151127	750,000	681,011.89	0.02	USD CAMELOT U.S. ACQUISITION 20-160321	2,550,000	2,545,837.50	0.09
EUR UNITED GROUP BV 5.25%/22-010230	200,000	171,502.48	0.01	USD CARESTREAM HEALTH 22-260927	11,323,025	8,311,779.53	0.30
EUR UNITED GROUP BV FRN/20-150226	1,425,000	1,465,421.36	0.05	USD CAST & CREW LLC INITIAL 23-090226	1,496,084	1,471,772.19	0.05
EUR UNITED GROUP BV FRN/22-010229	1,000,000	1,033,566.31	0.04	USD CCI BUYER INC TL 22-171227	3,321,249	3,246,621.13	0.12
USD UFC BROADBAND FIN 144A 4.875%/21-150731	8,791,000	6,979,702.36	0.25	USD CELESTIAL - SATURN PARENT 21-140428	18,824,845	17,090,323.75	0.62
USD UFCB FINANCE VII LTD 3.625%/17-150629	100,000	92,505.47	0.00	USD CELESTIAL - SATURN PAR TL 21-130429	8,068,966	6,455,172.41	0.24
EUR VERDE BIDCO SPA 4.625%/21-011026	100,000	94,896.40	0.00	USD CENTURYLINK A TL B 20-150327	4,593,709	4,276,743.46	0.16
EUR VERISURE HOLDING AB 3.25%/21-150227	1,000,000	956,172.77	0.03	USD CERIDIAN LLC 1L 20-300425	23,887,740	23,857,880.65	0.87
EUR VERISURE MIDHOLDING AB 5.25%/21-150229	1,650,000	1,504,243.13	0.05	EUR CEVA SANTE ANIMALE SA 19-270326	2,000,000	2,101,590.82	0.08
EUR VIRGIN MEDIA FINANCE PLC 3.75%/20-150730	400,000	342,709.00	0.01	USD CHROME BIDCO TLB 21-120528	2,000,000	1,954,435.28	0.07
EUR VZ SECURED FINANCING BV 3.5%/22-150132	550,000	441,826.00	0.02	USD CIENA CORPORATION REFINANCING 23-260925	6,266,728	6,261,526.66	0.23
USD WMG ACQUISITION CORP 144A 3.875%/15/0730	4,605,000	3,840,431.85	0.14	USD CITADEL SECURITIES 23-250730	4,208,216	4,188,942.79	0.15
EUR WP/AF TELECOM 3.75%/21-150129	850,000	776,781.90	0.03	USD CITCO FUNDING LLC TL 23-270428	20,000,000	19,991,600.00	0.73
EUR WP/AF TELECOM 5.5%/21-150130	1,835,000	1,620,706.19	0.06	USD CITCO III TERM. 22-191028	3,567,939	3,568,830.67	0.13
USD ZI TECH LLC/ZI FIN CORP 3.875%/21-010229	1,700,000	1,403,299.00	0.05	USD CLARIOS GLOBAL LP INCREMENTAL 23-170430	9,070,513	9,047,836.54	0.33
EUR ZONCOLAN BIDCO SPA 4.875%/21-211026	2,000,000	1,305,331.58	0.05	USD CLARIOS GLOBAL LP TL 21-300426	10,703,704	11,230,431.99	0.41
<b>Total Bonds</b>		<b>322,362,426.51</b>	<b>11.77</b>	USD CLAROS MORTGAGE TRUST, INC. 21-090826	8,074,702	7,630,593.20	0.28
<b>Total securities listed on a stock exchange or other organised markets</b>		<b>323,850,246.52</b>	<b>11.83</b>	EUR CLAY HOLDCO B.V. T/L B 23-311229	12,927,287	13,685,937.11	0.50
<b>Securities not listed on a stock exchange</b>				EUR COBALT BIDCO TERM LOAN B 20-081027	2,000,000	2,067,978.22	0.08
<b>Shares</b>				EUR COBHAM PLC EUR 1L 20-200127	4,301,003	4,404,592.95	0.16
USD ALTISOURCE WARRANT US USD	98,645	311,915.49	0.01	EUR COLOURO MIDCO SARL SS NEW MON 23-300626	4,352,704	4,222,621.55	0.15
USD CINERWORLD (CROWN FINANCE)	249,313	5,123,382.15	0.19	USD COMMERCEHUB INC. 21-161227	3,732,873	3,566,461.38	0.13
<b>Total Shares</b>		<b>5,435,297.64</b>	<b>0.20</b>	USD CONNECTICSE 21-130928	13,027,658	12,656,369.87	0.46
<b>Bonds</b>				USD CONSERVISE TL 20-070527	3,321,005	3,302,341.43	0.12
USD EAGLE INTERMEDIATE 7.5%/22-010525	164,000	106,690.69	0.00	USD COREL CORPORATION 21-020726	7,618,117	7,218,166.01	0.26
USD EAGLE INTERMEDIATE 0%/22-010525	219,000	120,034.34	0.00	USD CORNERSTONE BUILDING BRANDS 21-120428	12,931,620	12,258,140.90	0.45
EUR LOTTOMATICA 7.13%/23-010628	500,000	536,538.49	0.02	USD CORNERSTONE BUILDING BRANDS 22-010828	1,768,247	1,741,723.43	0.06
<b>Total Bonds</b>		<b>763,263.52</b>	<b>0.03</b>	USD COVETRUS INC. 22-260929	4,447,355	4,347,289.67	0.16
<b>Term Loans</b>				USD CP IRIS HOLDCO INC.(IPS CORP.) 21-300928	16,350,171	15,418,211.15	0.56
USD 1011778 B.C. UNLIMITED LIABLI 23-130930	9,012,530	8,920,151.80	0.33	USD CPM ACQUISITION CORP TL 23-220928	8,364,525	8,351,978.04	0.31
USD ABG INTERMEDIATE HOLDINGS 2 23-211228	13,115,518	13,082,729.15	0.48	USD DCERT BUYER, INC. 21-160229	1,181,818	1,053,791.82	0.04
USD ADMI CORP TERM LOAN B2 21-211227	17,629,499	15,745,434.03	0.58	USD DCG ACQUISITION CORP. 1L 20-300926	7,162,685	7,057,465.28	0.26
USD ADMI CORP. (ASPEN DEAN M.) 21-231227	2,434,526	2,191,073.66	0.08	USD DEERFIELD DAKOTA HOLDING 21-070428	4,782,952	4,487,030.67	0.16
USD ADMI CORP. INITIAL TERM 23-300425	1,200,016	1,177,791.65	0.04	EUR DEXKO GLOBAL INC 21-240928	2,025,458	2,011,555.60	0.07
USD AI AQUA MERGER SUB. 21-170628	10,138,160	9,934,281.27	0.36	EUR DEXKO GLOBAL INC. 21-220928	2,974,542	2,954,124.68	0.11
GBP AIR BIDCO LIMITED TL B 19-210926	21,983,745	22,453,053.88	0.82	EUR DIAVERUM HOLDING SARL(AKA) B 17-040724	19,600,000	20,600,769.34	0.75
USD AKZONOBEL (NOURYON/ STARFRUIT) 23-011025	6,770,390	6,611,691.77	0.24	USD DRW HOLDINGS LLC 21-010328	5,999,380	5,975,022.52	0.22
EUR AL ALPINE AT BIDCO 22-311025	4,000,000	4,203,350.76	0.15	USD DUFF AND PHELPS CORP. 1L 20-040327	7,494,291	7,225,770.11	0.26
EUR AL ALPINE AT BIDCO GMBH 18-031025	5,000,000	5,226,495.05	0.19	USD EAF AND PHELPS CORP. 1L 20-040327	747,020	720,254.41	0.03
USD ALKERMES INC 2023 TL 21-090326	6,160,439	6,068,032.74	0.22	EUR EBB GLOBE, INC. 21-280628	3,199,632	3,145,654.43	0.11
USD ALLEGRO MICROSYSTEMS 23-210930	10,000,000	9,925,000.00	0.36	EUR EG FINCO LTD TL 18-070225	24,861,095	26,113,938.79	0.95
USD ALLIANT HOLDINGS I INC 23-110527	992,405	988,504.91	0.04	EUR EG GROUP LIMITED TERM LOAN 21-100427	2,000,000	1,903,931.82	0.07
USD ALLIANT HOLDINGS INTERMEDIATE 23-051127	8,239,547	8,207,824.87	0.30	USD EIG INVESTORS CORP. TL 21-270128	5,669,017	5,247,411.89	0.19
EUR ALLIED UNIVERSAL HOLDCO 21-050528	5,802,190	5,866,501.14	0.21	USD ELECTRICAL COMPONENTS INT 18-230625	929,471	918,726.61	0.03
USD ALLIED UNIVERSAL HOLDCO 21-140528	13,556,684	12,850,109.18	0.47	USD ELECTRICAL COMPONENTS INT. 2L 18-220626	7,750,000	6,742,500.00	0.25
GBP ALLOY FINCO LIMITED GBP 1L 20-060324	8,666,986	10,122,802.30	0.37	USD ELSAN SAS FACILITY B5 21-080228	5,000,000	5,099,549.35	0.19
USD ALLOY FINCO LIMITED USD 1L 20-060325	16,333,187	15,843,191.28	0.58	USD ENERGY ACQUISITION (ELECTRIC) 21-260625	6,047,728	5,745,341.32	0.21
GBP ALLOY TOPO LIMITED GBP 1L 20-060324	5,261,028	6,181,955.60	0.23	USD ENGINEERED COMPONENTS 23-250730	5,326,911	5,313,593.17	0.19
USD ALLOY TOPO LIMITED USD 1L 20-060324	4,119,975	4,032,425.83	0.15	USD ENTERGIS 22-020929	3,085,078	3,086,188.42	0.11
USD ALTERRA MOUNTAIN COMP. SERIES 21-300728	8,751,717	8,740,777.06	0.32	USD EPICOR SOFTWARE CORPORATION 23-300727	4,725,000	4,725,661.50	0.17
USD ALTICE FINANCING S.A. 22-311027	3,241,368	3,015,833.70	0.11	USD EVERGREEN SKILLS LUX TERM LOAN 21-010728	6,325,969	5,758,909.43	0.21
USD ALTIUM PACKAGING LLC TL B 21-290128	302,828	297,292.13	0.01	USD EYECARE PARTNERS 21-141028	1,370,160	741,589.24	0.03
USD ALTISOURCE SOLUTIONS B2 18-290324	13,590,963	10,818,406.44	0.40	USD EYECARE PARTNERS 21-141029	1,093,750	437,500.00	0.02
USD AMENTUM GOVERNMENT SERVICES 21-071229	13,220,000	11,831,900.00	0.43	USD EYECARE PARTNERS 22-151128	807,088	464,075.55	0.02
USD AMENTUM GOVERNMENT SERVICES 21-310327	694,463	677,754.03	0.02	USD FIVE STAR INTERMEDIATE HOLDING 22-270429	904,603	858,242.40	0.03
USD AMENTUM GOVERNMENT SERVICES 22-100229	7,490,394	7,310,175.56	0.27	USD FLEXERA SOFTWARE LLC TL B 21-260128	14,890,592	14,682,719.33	0.54
USD AMWINS GROUP 23-190228	3,454,729	3,443,501.22	0.13	USD FLIGHT BIDCO INC. 1L 19-230725	15,033,343	4,986,374.81	0.18
USD ANKURA CONSULTING GROUP 22-130328	3,792,644	3,746,828.51	0.14	USD FLINT GROUP PACKAGIN (USD) 23-311227	4,659,007	757,088.68	0.03
AQ CARVER BUYER 23-280729	4,896,632	4,880,326.55	0.18	USD FLINT GROUP PACKAGIN (USD) 23-311227	3,493,678	2,471,777.17	0.09
EUR ARCHROMA FINANCE SARL 23-100627	5,000,000	5,020,750.00	0.18	EUR FLINT GROUP PACKAGIN 2ND LIEN 23-311227	426,240	63,075.07	0.00



## Credit Suisse Nova (Lux) Global Senior Loan Fund

## Statement of Investments in Securities (Continued)

		Quantity / Nominal	Valuation (in USD)	% of net assets		Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD	GENUINE FINANCIAL HOLDINGS 23-210930	2,148,084	2,123,916.12	0.08	USD	PROJECT BOOST PURCHASER 21-300526	8,459,703	8,395,255.16	0.31
USD	GHX ULTIMATE PARENT CORPORATION 23-300627	12,089,416	12,081,920.63	0.44	USD	QUANTUM HEALTH 22-221227	6,295,899	5,949,624.49	0.22
USD	GLASS CONTAINER ACQUISITION 23-070626	3,902,500	1,614,659.38	0.06	USD	QUEST SOFTWARE US HOLDINGS 22-170129	17,759,779	13,981,386.12	0.51
USD	GLASS CONTAINER ACQUISITION 23-071225	24,817,283	20,133,020.60	0.74	EUR	QUIMPER AB FACILITY B1 23-160226	2,000,000	2,064,743.80	0.08
USD	GLOBAL EDUCATION MING TL 19-290726	12,170,306	12,172,497.11	0.44	USD	RADIOLOGY PARTNERS B 19-090725	21,043,549	15,614,313.41	0.57
USD	GOLDEN NUGGET (FERTITTA) TL 22-270129	10,709,914	10,459,623.40	0.38	USD	RADIOLOGY PARTNERS B 19-090725	450,789	334,485.62	0.01
USD	GRINDING MEDIA INC. 21-210928	3,249,651	3,152,161.11	0.12	USD	RECORDED BOOKS INC. 2021 23-290825	3,649,701	3,639,664.19	0.13
EUR	GROUP W MOVIE COV-LITE TL B 20-081227	6,500,000	6,391,900.97	0.23	USD	REDSTONE HOLDCO 2 LP 21-270428	11,614,028	9,678,318.31	0.35
USD	GTCR W MERGER SUB LLC. 23-200930	17,619,127	17,479,583.96	0.64	USD	RELADYNE INC. TERM LOAN 23-231228	10,425,574	10,373,445.71	0.38
USD	HERSCHELD ENTERTAINMENT CO 23-270828	1,939,507	1,935,259.73	0.07	USD	REYNOLDS CONSUMER PROD TL 20-300127	5,574,781	5,558,168.22	0.20
USD	HEXION HOLDINGS CORPORATION 22-020329	13,187,929	12,159,270.64	0.44	USD	RV RETAILER 21-080228	8,375,285	7,237,669.82	0.26
USD	HIG FINANCE 2 LTD TERM LOAN B 21-121127	6,223,137	6,167,253.63	0.23	USD	SBA SENIOR FINANCE II LLC B-2 18-100425	6,774,252	6,769,103.53	0.25
EUR	HILTON WORLDWIDE B-2 16-261023	2,938,547	3,044,958.73	0.11	USD	SCHENECTADY INTL GRP 18-170825	12,179,916	9,087,069.65	0.33
EUR	HNVH HOLDCO LIMITED FACILITY B 23-120925	1,293,579	1,291,897.62	0.05	USD	SEAWORLD PARKS & ENTERTAINMENT 21-130828	1,496,183	1,491,814.35	0.05
EUR	HOMEVI B1 20-311026	3,000,000	3,131,362.50	0.11	USD	SEGWICK CLAIMS MANAGEMENT 23-170228	15,927,959	15,858,353.80	0.58
USD	HORNBLLOWER SUB LLC 20-021125	13,187,010	13,129,389.06	0.48	USD	SELECT MEDICAL CORPORATION 23-060327	2,737,495	2,726,380.46	0.10
USD	HORNBLLOWER SUB LLC TL B 20-280425	5,285,059	1,836,558.00	0.07	USD	SERTA SIMMONS BEDDING, LLC 23-100823	10,710,944	10,557,027.32	0.39
USD	HUBDEN GROUP HOLDINGS LIMITED 23-240330	3,037,408	3,032,670.00	0.11	USD	SERVICE LOGIC ACQUISITION 20-221027	4,577,674	4,554,785.57	0.17
USD	HUB INTERNATIONAL 23-150630	29,881,634	29,860,418.35	1.09	USD	SFR GROUP S.A. (NUMERICABLE) 23-310725	18,966,413	16,808,983.35	0.61
USD	HUDSON RIVER TRADING 21-170328	9,537,237	9,388,638.03	0.34	USD	SHAPE TECHNOLOGIES GROUP 22-210425	1,671,250	1,579,331.25	0.06
USD	HUDSON RIVER TRADING 21-170328	93,571	92,115.21	0.00	USD	SHAPE TECHNOLOGIES GRP 20-210425	10,393,031	9,821,414.65	0.36
EUR	IDEMIA / OBERTHUR B 23-100126	25,000,000	26,264,335.99	0.96	USD	SOFTWARE AG TL 23-010830	1,429,000	1,423,641.25	0.05
USD	INFINITE ELECTRONICS INT. TL 21-240229	2,476,191	2,146,040.02	0.08	USD	SOLARWINDS HOLDINGS, INC. 2022 23-050227	8,531,267	8,487,416.02	0.31
USD	INGRAM MICRO INC. TL 23-020728	8,866,235	8,828,553.66	0.32	USD	SOUTHERN VETERINARY PARTNERS 20-02102027	12,711,918	12,553,019.42	0.46
USD	IRB HOLDING ARGHC 21-111127	11,934,571	11,795,294.13	0.43	USD	SOVOS COMPLIANCE, LLC. 21-060828	4,909,697	4,801,978.25	0.18
EUR	IREL ACQUICO GMBH (IFCO) B1 21-290526	4,000,000	4,190,497.64	0.15	USD	SPEEDSTER BIDCO GMBH 20-120227	8,500,000	8,424,136.74	0.31
EUR	JANE STREET GROUP 21-210127	458,217	456,727.32	0.02	USD	SRS DISTRIBUTION INC 21-200528	10,733,952	10,465,603.61	0.38
EUR	KETER GROUP BV 16-311023	19,906,131	19,474,714.73	0.71	USD	SRS DISTRIBUTION SRSDIS 22-020628	1,807,764	1,759,750.15	0.06
EUR	KETER GROUP BV 23-311224	5,034,746	5,125,291.93	0.19	USD	SS&C TECHNOLOGIES B-3 18-270225	1,851,425	1,849,814.33	0.07
EUR	KETER GROUP BV B3 17-311023	17,680,945	17,297,754.56	0.63	USD	SS&C TECHNOLOGIES EUROPE B4 18-280225	3,124,491	3,121,772.29	0.11
USD	KUEHNS CORP. TERM LOAN 23-220530	4,885,248	4,877,480.09	0.18	USD	STARS GROUP HOLDINGS BV 19-100725	6,190,346	6,173,794.52	0.23
USD	LASERSHIP INC 21-070528	13,493,933	12,047,518.35	0.44	USD	STORABLE INC 21-280228	7,281,734	7,192,022.70	0.26
USD	LASERSHIP, INC. 21-070529	6,281,006	5,056,209.55	0.18	USD	STRATEGIC MATERIALS HOLDING 21-311025	1,939,655	26,185.34	0.00
USD	LASERSHIP, INC. TL LIEN USD 23-290928	1,476,289	1,432,000.59	0.05	USD	STREIGENIS-NORDION 21-131226	6,069,151	6,005,424.59	0.22
USD	LEARNING CARE GROUP 23-080828	12,417,652	12,409,963.39	0.45	USD	STS OPERATING INC. 18-111224	1,304,027	1,302,070.71	0.05
USD	LOGOPLASTE PARENT S.A. RL TL 21-210428	2,791,040	2,653,804.56	0.10	USD	SURGERY CENTER HOLD INC 21-310826	2,982,690	2,978,126.08	0.11
EUR	LONZA GROU. TERM 21-190428	7,000,000	6,323,333.38	0.23	USD	SYMPLR SOFTWARE, INC. 21-221227	11,653,920	10,168,045.35	0.37
USD	LS GROUP OPCO ACQUISITION 20-261027	2,390,718	2,378,764.50	0.09	USD	TACALA 20-050227	957,468	950,689.16	0.03
USD	LS GROUP OPCO ACQUISITION 20-261027	961,727	956,918.18	0.03	USD	TAR ACQUISITION CORP. COV-LITE 21-060428	9,340,978	9,305,949.16	0.34
USD	LS GROUP OPCO ACQUISITION 20-261027	94,177	93,706.11	0.00	EUR	TECHNICOLOR CREATIVE STUDIOS 23-280926	1,288,677	1,244,075.56	0.05
USD	LSF10 XL BIDCO SCA B3 21-300328	4,534,704	3,998,185.26	0.15	EUR	TECHNICOLOR CREATIVE STUDIOS 23-310726	6,734,561	3,193,114.45	0.12
USD	LTI HOLDINGS 22-240726	9,208,027	8,770,645.40	0.32	EUR	TECHNICOLOR CREATIVE STUDIOS 23-310726	4,959,590	4,861,166.86	0.02
USD	LUXEMBOURG INVESTMENT COMPANY 21-221028	10,110,162	6,950,736.36	0.25	EUR	TECHNICOLOR CREATIVE STUDIOS S 23-280926	1,205,597	1,163,870.97	0.04
EUR	MARCEL BIDCO GMBH (EUR) COV-L 23-261030	2,000,000	2,083,664.10	0.08	EUR	TECHNICOLOR SUB. INST EUR 23-310726	2,720,373	0.00	0.00
USD	MARCEL BIDCO GMBH (USD) 23-261030	8,388,671	8,325,755.53	0.30	USD	TECTA AMERICA CORP TLB 23-100428	3,672,857	3,659,083.91	0.13
USD	MARINER WEALTH ADVISORS, LLC 22-180828	2,722,611	2,676,680.27	0.10	USD	TELE COLUMBUS AG A2 18-151024	6,707,603	3,884,150.48	0.14
EUR	MARKERWEER FINANCE BV TL B 20-220127	16,000,000	16,166,857.28	0.59	EUR	THE ULTIMATE SOFTWARE GROUP B 19-090426	11,984,865	11,932,679.53	0.44
USD	MASCOT BIDCO OY TL 19-300326	6,550,000	6,848,716.29	0.25	EUR	TI GROUP AUTOMOTIVE SYSTEM 21-161226	10,428,824	10,961,316.09	0.40
USD	MAUSER PACKAGING SOLUTIONS 23-150826	6,967,494	6,744,812.63	0.25	EUR	TIMBER SERVICIOS EMPRESARIALES 23-300329	736,948	710,873.55	0.03
USD	MAXLINEAR INC. COV-LITE 23-160628	1,241,008	1,209,983.12	0.04	EUR	TMF SAPHIRE BIDCO 23-030528	5,350,000	5,647,881.31	0.21
USD	MEDASSETS SOFTWARE INT. HOLD. 21-181129	9,731,716	5,702,785.45	0.21	USD	TMS INTERNATIONAL CORPORATION 23-300307	8,863,282	8,863,282.38	0.32
USD	MEDICINE INDUSTRIES 21-111028	19,217,866	19,085,839.50	0.70	USD	TOPGOLF CALLAWAY BRANDS CORP 23-09032030	16,318,310	16,226,601.49	0.59
USD	MEGA BROADBAND INVESTMENTS 20-191027	6,976,990	6,800,053.99	0.25	USD	TRACE3 INC 21-081028	9,635,220	9,322,075.60	0.34
EUR	MELITA BIDCO LIMITED TL 20-300726	4,636,364	4,857,755.80	0.18	USD	TRANS UNION LLC B3 19-161126	997,044	994,551.50	0.04
USD	MESSEER INDUSTRIES LLC 18-011025	6,893,570	6,885,918.51	0.25	USD	TRANS UNION LLC TERM LOAN B 21-151128	3,407,437	3,399,123.31	0.12
USD	MH SUB I, LLC TERM LOAN 23-250428	15,555,581	14,846,868.40	0.54	USD	TRANSACT HOLDINGS INC. 22-300426	10,888,123	10,859,151.83	0.40
USD	MICRO HOLDING (MH SUB) 21-130924	551,385	551,043.43	0.02	USD	TRANSCENDIA HOLDINGS 22-300524	1,776,149	1,314,350.43	0.05
USD	MICRO HOLDING CORP 17-130924	4,867,122	4,867,900.39	0.18	USD	TRANSDIGM INC. 23-100828	1,504,771	1,502,393.49	0.05
USD	MKS INSTRUMENTS INC 23-170827	5,070,017	5,031,991.49	0.18	USD	TRAVERSE MIDSTREAM PARTNERS 23-060228	9,409,311	9,374,025.69	0.34
USD	MKS INSTRUMENTS, INC. TL 23-170929	5,917,900	5,863,632.86	0.21	USD	TRICORBRAUN INC. TL 21-290128	2,185,184	2,114,165.18	0.08
USD	NAB HOLDINGS COV-LITE 21-171128	7,718,186	7,652,041.53	0.28	USD	TRICORBRAUN INC. TL 21-290128	413,668	400,223.73	0.01
USD	NAL ENTERTAINMENT HOLDINGS LLC 23-080525	1,003,354	965,226.70	0.04	USD	TRIDENT TPI HOLDINGS, INC. 23-150928	1,989,750	1,980,298.69	0.07
USD	NFP CORP TL 20-030227	7,527,364	7,374,935.34	0.27	USD	TRITON SOLAR US ACQUISITION 23-291024	2,426,979	2,304,480.34	0.08
EUR	NIC ACQUISITION 21-140129	4,403,846	2,121,200.58	0.08	USD	TRONOX FINANCE LLC T/L B 23-100828	3,050,000	2,998,546.50	0.11
EUR	NOURYON FINANCE B.V. EXT EUR 23-030428	4,238,984	4,449,010.73	0.16	EUR	TRUGREEN LIMITED PARTNERSHIP 20-301028	6,218,182	3,958,929.81	0.14
USD	NOURYON USA LLC (STARFUT) 23-090328	2,905,006	2,833,281.85	0.10	USD	TWIST BEAUTY INTERNATIONAL 21-044521	1,000,000	1,044,453.41	0.04
EUR	NUMERICABLE U.S. LLC 23-170828	19,108,884	17,942,569.42	0.66	USD	UFC HOLDINGS LLC 21-290426	19,443,928	19,414,178.72	0.71
USD	NUVEI TECHNOLOGIES CORP. 20-290925	3,835,868	3,831,073.13	0.14	USD	UKG INC. 2ND LIEN 21-030527	1,335,000	1,331,996.25	0.05
EUR	OBOL FRANCE 3 SAS 22-311225	6,362,438	5,805,439.50	0.21	USD	UKG INC. TL 21-040526	23,360,663	23,217,228.24	0.85
USD	ODYSSEE INVESTMENT BIDCO 21-290928	1,000,000	1,036,050.26	0.04	USD	UNITED AIRLINES, INC. TLB 21-140428	3,010,275	2,998,986.72	0.11
USD	ODYSSEY LOGISTICS & TECHNOLOGY 23-121027	7,003,609	6,961,587.81	0.25	USD	US FOODS, INC. INCREMENTAL 23-221128	2,000,000	2,003,500.00	0.07
USD	OLDCASTLE BUILDINGENVELOPE 22-140429	7,881,734	7,668,296.67	0.28	USD	US RADIOLOGY SPECIALISTS TL 20-151227	11,355,139	10,711,643.73	0.39
USD	OPEN TEXT CORPORATION T/L B 23-310130	15,544,054	15,526,800.55	0.57	USD	VANTAGE SPECIALTY CHEMICALS 23-261026	13,748,147	13,198,221.51	0.48
USD	OPEN TEXT CORPORATION TERM 23-300525	1,579,232	1,578,489.81	0.06	USD	VERTIV GROUP (CORTES ACQU) B 20-020327	7,768,698	7,747,333.75	0.28
GBP	ORBIT PRIVATE HLDG (EQUINITY) 22-111228	2,000,000	2,342,012.51	0.09	USD	VFH PARENT 22-070129	6,872,648	6,816,842.41	0.25
USD	ORYX MIDSTREAM 23-270128	1,877,356	1,873,188.06	0.07	EUR	VIANT MEDICAL HOLDINGS, INC. 23-020725	6,679,905	6,540,762.25	0.24
USD	OSMOSE UTILITIES SERVICES 21-170628	1,812,434	1,773,539.11	0.06	USD	VILLA DUTCH BIDCO B.V. TERM LO 23-300930	5,000,000	4,703,650.00	0.17
USD	PACKAGING COORDINATORS MIDCO 20-301127	8,358,440	8,243,511.63	0.30	USD	VT TOPO 23-030830	2,466,368	2,458,672.64	0.09
GBP	PATAGONIA BIDCO LIMITED 22-011128	2,500,000	2,516,449.97	0.09					

**Statement of Investments in Securities (Continued)**

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
<b>Total Term Loans</b>		<b>2,173,059,753.97</b>	<b>79.38</b>
<b>Private Equities</b>			
USD AKORN HOLDING COMPANY LLC	486,072	243,036.00	0.01
GBP ALLOY TOPCO LIMITED - PRIVATE EQUITY GBP	16,591,146	0.00	0.00
USD CIG SPECIAL PURPOSE SPC - CS NOVA	100	29,487.08	0.00
USD EAGLE INV HOLDCO CL B	225	2.25	0.00
EUR LECTA TOPCO LIMITED - PRIVATE EQUITY EUR	4,036,648	85,334.74	0.00
USD SERTA SIMMONS BEDDING LLC PE	565,525	6,220,775.00	0.23
EUR SILVER PROJECT AKA FINT - RESTRUCTURE	4,496,897	0.00	0.00
USD UTEX INDUSTRIES HOLDINGS LLC	219,422	13,494,453.00	0.49
<b>Total Private Equities</b>		<b>20,073,088.07</b>	<b>0.73</b>
<b>Total securities not listed on a stock exchange</b>		<b>2,199,331,403.20</b>	<b>80.33</b>
<b>Investment funds</b>			
<b>Fund Units (Open-End)</b>			
EUR CS NOVA (LUX) EUROPE SENIOR LOAN DBH USD	99,844	138,279,954.08	5.05
<b>Total Fund Units (Open-End)</b>		<b>138,279,954.08</b>	<b>5.05</b>
<b>Total investment funds</b>		<b>138,279,954.08</b>	<b>5.05</b>
<b>Total of Portfolio</b>		<b>2,661,461,603.80</b>	<b>97.22</b>
Cash at banks and at brokers		143,084,480.77	5.23
Other net liabilities		-66,843,144.51	-2.45
<b>Total net assets</b>		<b>2,737,702,940.06</b>	<b>100.00</b>

The notes are an integral part of the financial statements.  
Any differences in the percentage of Net Assets are the result of roundings.

## Technical Data and Notes

### Technical Data

		<b>Valoren</b>	<b>ISIN</b>	<b>Management Fee</b>	<b>Total Expense Ratio</b>
B - Capitalisation	USD	3634459	LU0337021249	0.46%	0.81%

### Fund Performance

		<b>YTD</b>	<b>Since Inception</b>	<b>2022</b>	<b>2021</b>	<b>2020</b>
B - Capitalisation	USD	3.99%	/	-16.90%	15.27%	12.41%



## Credit Suisse Nova (Lux) Portfolio Premium I

**Statement of Net Assets (in USD) and Fund Evolution**

		<b>31.10.2023</b>		
<b>Assets</b>				
Investments in securities at market value		146,383,687.80		
Cash at banks and at brokers		108,278.90		
Income receivable		5,587.56		
		<b>146,497,554.26</b>		
<b>Liabilities</b>				
Due to banks and to brokers		108,460.76		
Provisions for accrued expenses		94,859.76		
		<b>203,320.52</b>		
<b>Net assets</b>		<b>146,294,233.74</b>		
<b>Fund Evolution</b>				
		<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>
<b>Total net assets</b>	<b>USD</b>	<b>146,294,233.74</b>	<b>133,369,754.03</b>	<b>164,580,860.13</b>
<b>Net asset value per share</b>				
B - Capitalisation	USD	2,161.02	1,970.10	2,431.14
<b>Number of shares outstanding</b>				
		<b>At the end of the year</b>	<b>At the beginning of the year</b>	<b>Number of shares issued</b>
B - Capitalisation	USD	67,696.964	67,696.964	0.000
				<b>Number of shares redeemed</b>
				0.000

**Statement of Operations / Changes in Net Assets (in USD)**For the period from  
01.11.2022 to 31.10.2023

<b>Net assets at the beginning of the year</b>	<b>133,369,754.03</b>
<b>Income</b>	
Dividends (net)	1,818,496.19
Bank Interest	90,601.22
Securities lending income	21,744.80
	<b>1,930,842.21</b>
<b>Expenses</b>	
Management fee	693,983.40
Depository fee	86,744.90
Administration expenses	139,981.19
Printing and publication expenses	5,909.51
Interest and bank charges	5,172.78
Audit, control, legal, representative bank and other expenses	44,098.35
"Taxe d'abonnement"	74,371.49
	<b>1,050,261.62</b>
<b>Net income (loss)</b>	<b>880,580.59</b>
<b>Realised gain (loss)</b>	
Realised gain on sales of investments	30,211,427.11
Realised loss on sales of investments	-2,395,521.38
Realised gain on foreign exchange	148,872.75
Realised loss on foreign exchange	-33,929.82
	<b>27,930,848.66</b>
<b>Net realised gain (loss)</b>	<b>28,811,429.25</b>
<b>Change in net unrealised appreciation (depreciation)</b>	
Change in unrealised appreciation on investments	273,783.49
Change in unrealised depreciation on investments	-16,160,733.03
	<b>-15,886,949.54</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>12,924,479.71</b>
<b>Subscriptions / Redemptions</b>	
Subscriptions	0.00
Redemptions	0.00
	<b>0.00</b>
<b>Net assets at the end of the year</b>	<b>146,294,233.74</b>

## Statement of Investments in Securities

### Breakdown by Country

USA	57.12
Ireland	24.85
Luxembourg	6.78
France	3.98
Germany	2.71
Switzerland	1.62
Netherlands	1.12
Netherlands Antilles	0.98
Spain	0.63
Italy	0.27
<b>Total</b>	<b>100.06</b>

### Breakdown by Economic Sector

Investment trusts/funds	42.68
Internet, software and IT services	9.35
Pharmaceuticals, cosmetics and medical products	7.08
Countries and central governments	4.72
Banks and other credit institutions	4.66
Computer hardware and networking	4.20
Financial, investment and other div. companies	3.16
Retailing, department stores	2.92
Petroleum	2.59
Telecommunication	2.10
Food and soft drinks	2.10
Insurance companies	2.02
Textiles, garments and leather goods	1.97
Electrical appliances and components	1.89
Mechanical engineering and industrial equipment	1.79
Electronics and semiconductors	1.30
Energy and water supply	1.23
Traffic and transportation	0.90
Building materials and building industry	0.81
Graphics publishing and printing media	0.68
Chemicals	0.44
Real estate	0.44
Precious metals and precious stones	0.44
Lodging and catering industry, leisure facilities	0.32
Photographic and optics	0.24
<b>Total</b>	<b>100.06</b>

### Statement of Investments in Securities

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
<b>Securities listed on a stock exchange or other organised markets</b>			
<b>Shares</b>			
EUR AIR LIQUIDE	3,800	649,403.89	0.44
EUR ALLIANZ SE REG RESTRICTED	2,316	540,765.85	0.37
USD ALPHABET A	30,630	3,800,570.40	2.60
USD AMAZON.COM	27,600	3,673,284.00	2.51
USD APPLE	36,016	6,150,452.32	4.20
USD ARCHER-DANIELS-MIDLAND	15,000	1,073,550.00	0.73
EUR ASML HOLDING	1,770	1,057,614.12	0.72
USD BLACKROCK	1,562	956,381.36	0.65
EUR BNP PARIBAS A	12,569	721,266.16	0.49
USD BOOKING HOLDINGS INC	381	1,062,822.36	0.73
USD CARRIER GLOBAL CORP	26,110	1,244,402.69	0.85
USD CHEVRON	10,553	1,537,888.69	1.05
USD COCA-COLA	35,328	1,995,678.72	1.36
USD CROWN HOLDINGS	8,000	644,800.00	0.44
USD DANAHER	6,538	1,255,426.76	0.86
USD DEERE & CO	550	200,948.00	0.14
EUR DEUTSCHE POST REG	20,500	796,534.06	0.54
USD DOLLAR GENERAL	5,067	603,175.68	0.41
EUR ESSLORLUXOTTICA	1,940	349,910.97	0.24
USD HOME DEPOT	4,178	1,189,434.82	0.81
EUR IBERDROLA	83,243	923,872.44	0.63
USD INTERCONTINENTAL EXCHANGE	7,162	769,485.28	0.53
EUR INTESA SANPAOLO	152,000	394,671.12	0.27
USD JOHNSON & JOHNSON	13,000	1,928,420.00	1.32
USD JP MORGAN CHASE	16,000	2,224,960.00	1.52
EUR L'OREAL	1,575	659,500.62	0.45
EUR LVMH	1,360	969,607.24	0.66
USD MARVELL TECHNOLOGY INC	32,004	1,511,228.88	1.03
EUR MERCK	2,600	391,206.27	0.27
USD MERCK & CO	18,149	1,863,902.30	1.27
USD METLIFE	25,317	1,519,273.17	1.04
USD MICROSOFT	17,870	6,042,025.70	4.13
EUR MUENCHENER RUECKVER REG RESTRICTED	2,220	888,165.39	0.61
USD NEW LINDE PLC	4,535	1,756,025.20	1.20
USD NEXTERA ENERGY	15,104	580,563.00	0.40
USD NIKE B	18,598	1,911,316.46	1.31
USD ORACLE	17,810	1,841,554.00	1.26
USD OTIS WORLDWIDE CORP	15,000	1,158,150.00	0.79
USD PROLOGIS	6,392	643,994.00	0.44
USD QUALCOMM	15,000	1,634,850.00	1.12
USD QUANTA SERVICES	5,091	850,807.92	0.58
USD S&P GLOBAL	2,862	999,725.22	0.68
EUR SANOFI	5,850	529,921.67	0.36
EUR SAP SE	6,960	932,390.69	0.64
USD SCHLUMBERGER	25,790	1,435,471.40	0.98
EUR SCHNEIDER ELECTRIC	7,270	1,114,082.86	0.76
EUR SIEMENS REG	3,100	409,456.43	0.28
USD STRYKER	5,000	1,351,100.00	0.92
USD T-MOBILE US	10,000	1,438,600.00	0.98
EUR TOTAL	12,300	821,669.52	0.56
USD UNITED PARCEL SERVICE -B-	3,713	524,461.25	0.36
USD UNITEDHEALTH GROUP	4,900	2,624,244.00	1.79
EUR UNIVERSAL MUSIC GROUP INC	24,000	586,000.80	0.40
USD VISA A	10,741	2,525,209.10	1.73
USD WALT DISNEY	5,686	463,920.74	0.32
USD ZOETIS A	6,425	1,008,725.00	0.69
<b>Total Shares</b>		<b>77,032,868.63</b>	<b>52.66</b>
<b>Total securities listed on a stock exchange or other organised markets</b>			
		<b>77,032,868.63</b>	<b>52.66</b>
<b>Money market instruments</b>			
USD TREASURY BILL 0%/23-141223	6,950,000	6,905,234.78	4.72
<b>Total money market instruments</b>		<b>6,905,234.78</b>	<b>4.72</b>
<b>Investment funds</b>			
<b>Fund Units (Open-End)</b>			
USD AMUNDI INDEX EX JAPAN IU-EXF - C USD	3,300	3,175,590.00	2.17
USD CONSUMER DISCRETIONARY SEL SEC SPDR FUND	9,900	1,505,790.00	1.03
USD CONSUMER STAPLES SELECT SECTOR SPDR FUND	14,540	986,684.40	0.67
USD DB X-TRACKERS MSCI CAN IDX ETF 1C	63,000	3,937,185.00	2.69
USD DB X-TRACKERS MSCI USA FINANCIALS INDEX UCITS ETF -1D- USD	69,912	1,616,715.00	1.11
EUR DB X-TRACKERS SICAV - DB X-TRACKERS MSCI EMU INDEX UCITS ETF -1D-	61,500	2,807,912.57	1.92
USD HEALTH CARE SELECT SECTOR SPDR FUND USD DIS	14,000	1,743,560.00	1.19
USD INDUSTRIAL SECTOR SPDR TRUST	14,309	1,407,433.24	0.96
USD INVESCO OQQ TRUST SERIES 1	6,500	2,280,665.00	1.56
CHF ISHARES (CH) SMI(R)	10,000	1,182,099.49	0.81
USD ISHARES CORE MSCI EMERGING MARKETS IMI UCITS ETF USD CAP	170,000	4,814,519.00	3.29
USD ISHARES EDGE MSCI WORLD VALUE FACTOR UCITS ETF USD	41,000	1,469,013.60	1.00
USD ISHARES MSCI AUSTRALIA UCITS ETF USD CAP	63,000	2,548,665.00	1.74
USD ISHARES MSCI CHINA UCITS ETF ACC USD	295,559	1,153,271.22	0.79
USD ISHARES MSCI EM SRI UCITS ETF ACC USD	640,000	4,077,888.00	2.79

The notes are an integral part of the financial statements.  
Any differences in the percentage of Net Assets are the result of roundings.

**Statement of Investments in Securities (Continued)**

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
USD ISHARES MSCI EMG MARKET ETF	90,000	3,303,000.00	2.26
USD ISHARES MSCI JAPAN UCITS ETF USD CAP	34,000	5,519,587.20	3.77
JPY ISHARES MSCI JAPAN UCITS ETF USD CAP	13,000	2,110,431.30	1.44
GBP ISHARES PLC - ISHARES CORE FTSE 100 UCIT	630,000	5,470,698.54	3.74
USD SECTOR SPDR TRUST	9,081	773,610.39	0.53
USD SPDR S&P 500 UCITS ETF USD	8,500	3,554,870.00	2.43
USD SPDR S&P U.S. MATERIALS SELECT	10,471	382,675.78	0.26
USD SPDR S&P U.S. UTILITIES SELECT	11,000	386,430.00	0.26
USD SPDR S&P US DIVIDEND ARISTOCRATS UCITS ETF USD DIS	15,000	924,300.00	0.63
CHF UBS ETF CH - MSCI SWITZERLAND -A- CHF	60,000	1,194,494.06	0.82
USD XTRACKERS MSCI USA INFORMATION -1D- USD	58,048	4,118,505.60	2.82
<b>Total Fund Units (Open-End)</b>		<b>62,445,584.39</b>	<b>42.68</b>
<b>Total investment funds</b>		<b>62,445,584.39</b>	<b>42.68</b>
<b>Total of Portfolio</b>		<b>146,383,687.80</b>	<b>100.06</b>
Cash at banks and at brokers		108,278.90	0.07
Due to banks and to brokers		-108,460.76	-0.07
Other net liabilities		-89,272.20	-0.06
<b>Total net assets</b>		<b>146,294,233.74</b>	<b>100.00</b>

The notes are an integral part of the financial statements.  
Any differences in the percentage of Net Assets are the result of roundings.

## Technical Data and Notes

### /Technical Data

		Valoren	ISIN	Management Fee*
DA - Distribution	USD	41037927	LU1799126948	/
DB - Capitalisation	USD	41037932	LU1799127243	/
IA - Distribution	USD	41038093	LU1799128480	0.90%
IA5 - Distribution	USD	41038089	LU1799129454	0.75%
IA10 - Distribution	USD	41038076	LU1799130387	0.50%
IB - Capitalisation	USD	41038102	LU1799128993	0.90%
IB5 - Capitalisation	USD	41038100	LU1799129967	0.75%
IB10 - Capitalisation	USD	41038075	LU1799130890	0.50%
IB25 - Capitalisation	USD	41038046	LU1799131781	0.35%
DBH - Capitalisation	CHF	41037933	LU1799127326	/
EBH - Capitalisation	CHF	41038074	LU1799128134	0.60%
IBH - Capitalisation	CHF	41038113	LU1799129025	0.80%
EBH - Capitalisation	EUR	41038077	LU1799128217	0.60%
IAH25 - Distribution	EUR	41038070	LU1799131518	0.25%
IBH - Capitalisation	EUR	41038114	LU1799129298	0.80%
IBH25 - Capitalisation	EUR	41038052	LU1799131948	0.25%
IBH - Capitalisation	GBP	41038115	LU1799129371	0.90%
IBH - Capitalisation	JPY	46808289	LU1962447865	0.80%

Credit Suisse Nova (Lux) Supply Chain Finance High Income Fund was put into liquidation on 04.03.2021.

There is no management fee for -DA-, -DB- and -DBH- share classes.

\* Management fees have been waived for the whole period.

### Fund Performance

		YTD*	Since Inception*	2022*	2021*	2020
DA - Distribution	USD	/	/	/	/	6.71%
DB - Capitalisation	USD	/	/	/	/	6.71%
IA - Distribution	USD	/	/	/	/	5.69%
IA5 - Distribution	USD	/	/	/	/	5.85%
IA10 - Distribution	USD	/	/	/	/	6.12%
IB - Capitalisation	USD	/	/	/	/	5.69%
IB5 - Capitalisation	USD	/	/	/	/	5.85%
IB10 - Capitalisation	USD	/	/	/	/	6.12%
IB25 - Capitalisation	USD	/	/	/	/	6.27%
DBH - Capitalisation	CHF	/	/	/	/	5.04%
EBH - Capitalisation	CHF	/	/	/	/	4.34%
IBH - Capitalisation	CHF	/	/	/	/	4.09%
EBH - Capitalisation	EUR	/	/	/	/	4.52%
IAH25 - Distribution	EUR	/	/	/	/	4.93%
IBH - Capitalisation	EUR	/	/	/	/	4.27%
IBH25 - Capitalisation	EUR	/	/	/	/	4.85%
IBH - Capitalisation	GBP	/	/	/	/	4.96%
IBH - Capitalisation	JPY	/	/	/	/	/

\* The Subfund is in liquidation therefore no Fund performance is calculated.

### Notes

#### Forward foreign exchange contracts

Purchases		Sales		Maturity	Valuation (In USD)
Counterparty					
GBP	642,300	USD	-783,050	09.11.2023	-3,594.31
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
USD	609,562	GBP	-500,000	09.11.2023	2,792.86
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
USD	2,110,292	EUR	-2,000,000	09.11.2023	-4,482.36
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
CHF	163,800	USD	-179,825	09.11.2023	329.04
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
EUR	629,800	USD	-664,537	09.11.2023	1,406.34
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
USD	10,170,592	AUD	-16,000,000	09.11.2023	37,251.52
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					

**Technical Data and Notes (Continued)****Forward foreign exchange contracts**

<b>Purchases</b>		<b>Sales</b>		<b>Maturity</b>	<b>Valuation</b>
<i>Counterparty</i>					(In USD)
EUR	6,916,700	USD	-7,298,191	09.11.2023	15,444.99
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
GBP	61,800	USD	-75,342	09.11.2023	-345.83
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
JPY	164,613,500	USD	-1,107,153	09.11.2023	-18,674.94
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
JPY	14,664,900	USD	-98,633	09.11.2023	-1,663.69
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
CHF	1,805,200	USD	-1,981,807	09.11.2023	3,626.25
<i>Credit Suisse (Schweiz) AG - Zurich - Switzerland</i>					
<b>Net unrealised gain on forward foreign exchange contracts</b>					<b>32,089.87</b>

**Statement of Net Assets (in USD) and Fund Evolution**

		<b>31.10.2023</b>		
<b>Assets</b>				
Cash at banks and at brokers		85,178,016.79		
Overdue receivables from matured Supply Chain Notes		306,043,173.48		
Net unrealised gain on forward foreign exchange contracts		32,089.87		
		<b>391,253,280.14</b>		
<b>Liabilities</b>				
Provisions for accrued expenses		74,491.85		
Provisions for costs related to liquidation and asset recovery		27,642,137.23		
		<b>27,716,629.08</b>		
<b>Net assets</b>		<b>363,536,651.06</b>		
<b>Fund Evolution</b>				
		<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>
<b>Total net assets</b>	<b>USD</b>	<b>363,536,651.06</b>	<b>449,953,962.11</b>	<b>731,409,222.42</b>
<b>Net asset value per share</b>				
DA - Distribution	USD	202.83	251.29	404.72
DB - Capitalisation	USD	237.92	294.76	474.73
IA - Distribution	USD	202.09	250.72	404.11
IA5 - Distribution	USD	202.12	250.76	404.17
IA10 - Distribution	USD	202.17	250.81	404.26
IB - Capitalisation	USD	229.67	284.94	459.26
IB5 - Capitalisation	USD	230.64	286.14	461.20
IB10 - Capitalisation	USD	232.29	288.18	464.49
IB25 - Capitalisation	USD	223.14	276.84	446.21
DBH - Capitalisation	CHF	214.76	287.09	436.75
EBH - Capitalisation	CHF	208.03	278.35	423.64
IBH - Capitalisation	CHF	209.02	279.79	425.98
EBH - Capitalisation	EUR	226.97	296.17	432.81
IAH25 - Distribution	EUR	211.56	276.18	403.74
IBH - Capitalisation	EUR	226.12	295.18	431.52
IBH25 - Capitalisation	EUR	223.92	292.30	427.30
IBH - Capitalisation	GBP	242.65	312.09	444.07
IBH - Capitalisation	JPY	25,575.00	31,348.20	41,505.00
<b>Number of shares outstanding</b>				
		<b>At the end of the year</b>	<b>At the beginning of the year</b>	<b>Number of shares issued</b>
				<b>Number of shares redeemed</b>
DA - Distribution	USD	47,679.260	47,679.260	0.000
DB - Capitalisation	USD	114,614.299	114,614.299	0.000
IA - Distribution	USD	229,797.063	229,797.063	0.000
IA5 - Distribution	USD	61,299.332	61,299.332	0.000
IA10 - Distribution	USD	69,542.594	69,542.594	0.000
IB - Capitalisation	USD	199,093.049	199,093.049	0.000
IB5 - Capitalisation	USD	37,229.951	37,229.951	0.000
IB10 - Capitalisation	USD	70,363.299	70,363.299	0.000
IB25 - Capitalisation	USD	572,162.568	572,162.568	0.000
DBH - Capitalisation	CHF	25,350.000	25,350.000	0.000
EBH - Capitalisation	CHF	10,145.528	10,145.528	0.000
IBH - Capitalisation	CHF	6,574.372	6,574.372	0.000
EBH - Capitalisation	EUR	14,721.822	14,721.822	0.000
IAH25 - Distribution	EUR	56,052.179	56,052.179	0.000
IBH - Capitalisation	EUR	59,694.252	59,694.252	0.000
IBH25 - Capitalisation	EUR	24,776.000	24,776.000	0.000

The notes are an integral part of the financial statements.



**Statement of Net Assets (in USD) and Fund Evolution (Continued)**

Number of shares outstanding		At the end of the year	At the beginning of the year	Number of shares issued	Number of shares redeemed
IBH - Capitalisation	GBP	13,232.554	13,232.554	0.000	0.000
IBH - Capitalisation	JPY	32,394.640	32,394.640	0.000	0.000

**Statement of Operations / Changes in Net Assets (in USD)**For the period from  
01.11.2022 to 31.10.2023

<b>Net assets at the beginning of the year</b>	<b>449,953,962.11</b>
<b>Income</b>	
Bank Interest	4,046,942.61
Interest received on Notes	12,135,460.37
	<b>16,182,402.98</b>
<b>Expenses</b>	
Management service fee	27,525.07
Depository fee	220,417.86
Administration expenses	160,136.56
Printing and publication expenses	18,389.72
Audit, control, legal, representative bank and other expenses *	416,092.50
"Taxe d'abonnement"	220,847.00
	<b>1,063,408.71</b>
<b>Net income (loss)</b>	<b>15,118,994.27</b>
<b>Realised gain (loss)</b>	
Realised gain on sales of investments	4,224,360.87
Realised gain on forward foreign exchange contracts	5,824,035.91
Realised loss on forward foreign exchange contracts	-3,645,254.59
Realised gain on foreign exchange	13,905,691.32
Realised loss on foreign exchange	-1,262,251.70
	<b>19,046,581.81</b>
<b>Net realised gain (loss)</b>	<b>34,165,576.08</b>
<b>Change in net unrealised appreciation (depreciation)</b>	
Change in unrealised depreciation on investments **	-2,705,850.13
Change in unrealised appreciation on forward foreign exchange contracts	429,145.54
Change in unrealised depreciation on forward foreign exchange contracts	-330,616.56
	<b>-2,607,321.15</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>31,558,254.93</b>
<b>Subscriptions / Redemptions</b>	
Subscriptions	0.00
Redemptions ***	-117,975,565.98
	<b>-117,975,565.98</b>
<b>Net assets at the end of the year</b>	<b>363,536,651.06</b>

\* The caption represents more than 10% of total expenses. Other operating fees are one of the positions which represents the most.

\*\* This includes unrealised depreciation on "Overdue receivables from matured Supply Chain Notes".

\*\*\* This amount represents the distributions / compulsory redemptions.

The notes are an integral part of the financial statements.

**Overdue receivables as of 31.10.2023**

<b>Currency</b>	<b>Multi Obligor Denomination *</b>	<b>Focus Area for the Account Receivable Seller</b>	<b>In USD</b>
USD	CURRAJONG MULTI OBLIGOR PROGRAM	BLUESTONE	56,249,584.48
USD	RASMUSSEN MULTI OBLIGOR PROGRAM	BLUESTONE	887,465.37
GBP	REHBEIN MULTI OBLIGOR PROGRAM	GFG	235,677,743.64
			<b>292,814,793.49</b>

<b>Currency</b>	<b>Single Obligor Denomination</b>	<b>In USD</b>
USD	BAUERS INTELLIGENT TRANSPORT	0.00
USD	BLUESTONE RESOURCES INC	5,324,792.24
USD	R.W. CHELSEA HOLDINGS LTD	1,726,040.55
USD	TOWER TRADE GROUP LIMITED	0.00
USD	WESTFORD LIMITED	0.00
AUD	CALIBRE GROUP LIMITED	2,111,665.82
GBP	CHBG LIMITED	0.00
GBP	KERRY LEEDS INVESTMENTS LIMITED	2,018,894.48
GBP	KERRY IRELAND INVESTMENTS LTD	2,046,986.90
		<b>13,228,379.99</b>

\* Multiple Obligor notes do not represent the actual exposure of Account Receivable Seller.

## Technical Data and Notes

### Technical Data

		Valoren	ISIN	Management Fee*
DB - Capitalisation	USD	52046406	LU2105087832	/
IB - Capitalisation	USD	52046881	LU2105088053	0.20%
DBH - Capitalisation	EUR	52067846	LU2105086511	/
IBH - Capitalisation	EUR	52067917	LU2105086784	0.15%

Credit Suisse Nova (Lux) Supply Chain Finance Investment Grade Fund was put into liquidation on 04.03.2021.

The final instalment of the total net proceeds of the compulsory redemption were made to the respective depositary/client account with value date 06.02.2023, leading to the closure of the Subfund accordingly.

There is no management fee for -DB- and -DBH- share classes.

\* Management fees have been waived for the whole period.

### Fund Performance

		YTD*	Since Inception*
DB - Capitalisation	USD	/	/
IB - Capitalisation	USD	/	/
DBH - Capitalisation	EUR	/	/
IBH - Capitalisation	EUR	/	/

\* the Subfund is in liquidation therefore no Fund performance is calculated.

**Statement of Operations / Changes in Net Assets (in USD)**For the period from  
01.11.2022 to 31.01.2023

<b>Net assets at the beginning of the period</b>	<b>7,937,335.85</b>
<b>Income</b>	
Bank Interest	79,357.23
	<b>79,357.23</b>
<b>Expenses</b>	
Management fee	815.13
Depository fee	841.27
Administration expenses	57.62
Printing and publication expenses	725.42
Audit, control, legal, representative bank and other expenses	18,709.72
"Taxe d'abonnement"	54.43
	<b>21,203.59</b>
<b>Net income (loss)</b>	<b>58,153.64</b>
<b>Realised gain (loss)</b>	
Realised gain on forward foreign exchange contracts	152,299.00
Realised gain on foreign exchange	66,248.49
Realised loss on foreign exchange	-106,656.00
	<b>111,891.49</b>
<b>Net realised gain (loss)</b>	<b>170,045.13</b>
<b>Change in net unrealised appreciation (depreciation)</b>	
Change in unrealised depreciation on forward foreign exchange contracts	-17,265.05
	<b>-17,265.05</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>152,780.08</b>
<b>Subscriptions / Redemptions</b>	
Subscriptions	0.00
Redemptions *	-8,090,115.93
	<b>-8,090,115.93</b>
<b>Net assets at the end of the period</b>	<b>0.00</b>

\* Including liquidation proceeds, refer to Note Distributions-Compulsory Redemptions.  
The notes are an integral part of the financial statements.

## Technical Data and Notes

### Technical Data

		Valoren	ISIN	Management Fee	Total Expense Ratio
EB - Capitalisation	USD	58374507	LU2262273852	1.50%	0.84%

TER without performance fee is 1.91% for Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund -EB- USD.

### Fund Performance

		YTD	Since Inception	2022	2021	2020
EB - Capitalisation	USD	-3.22%	5.67%	7.51%	3.58%	7

### Notes

#### Financial futures contracts

Description	Currency	Quantity	Engagement	Valuation
Counterparty				In USD
ALUMINIUM HIGH GRADE Commodities -25- 20/12/2023	USD	18	1,011,217.50	-29,021.25
BRENT CRUDE OIL COMMODITIES -1000- 30/11/2023	USD	2	170,040.00	1,014.55
CATTLE ALIVE -400- 29/12/23	USD	6	440,520.00	-1,846.23
CATTLE FEEDER -500- 25/01/24	USD	6	711,600.00	-28,146.53
COCOA Commodities -10- 13/03/24	USD	-186	-7,155,420.00	-662,657.99
COCOA COMMODITIES -10- 13/12/23	USD	7	267,190.00	25,110.91
COCOA Commodities -10- 16/07/24	USD	186	7,043,820.00	672,688.68
COFFEE COMMODITIES -375- 18/03/24	USD	13	803,887.50	-1,694.53
Commodities Robusta 22/03/24	USD	-33	-768,570.00	39,970.00
Commodities Sugar Nr. 5 14/02/24	USD	-40	-1,456,200.00	-11,427.14
COMMODITIES COFFEE 18/12/23	USD	-4	-250,950.00	194.60
COMMODITIES COTTON 06/12/23	USD	6	243,660.00	-2,887.00
COMMODITIES MINING, COAL & STEEL COMMODI 29/12/23	USD	4	509,600.00	-9,400.00
COMMODITIES MINING, COAL & STEEL COMMODI 29/12/23	USD	-4	-479,200.00	2,800.00
COMMODITIES NICKEL 20/12/23	USD	0	0.00	408,174.00
COMMODITY SWAPS -500- 29/12/23	USD	-23	-1,365,280.00	-54,280.00
COPPER GRADE A Commodities -25- 20/12/23	USD	-9	-1,818,787.50	10,758.75
COPPER HIGH GRADE COMMODITIES -250- 27/12/23	USD	-6	-547,350.00	-1,875.00
CORN -5000- 12/07/24	USD	172	4,373,100.00	-144,462.50
CORN -5000- 13/12/24	USD	-172	-4,411,800.00	7,475.03
CORN COMMODITIES -5000- 14/12/23	USD	-72	-1,723,500.00	31,107.51
GASOIL LOW SULPHUR COMMODITIES -100- 12/12/23	USD	18	1,531,350.00	8,075.45
GOLD - 1 OZ - 995 COMMODITIES -100- 27/12/23	USD	-1	-199,430.00	360.00
LEAN HOGS -400- 12/04/24	USD	-54	-1,732,320.00	5,562.63
LEAN HOGS -400- 14/02/24	USD	54	1,617,300.00	28,936.92
LEAN HOGS -400- 14/12/23	USD	38	1,090,220.00	-14,036.38
LIGHT SWEET CRUDE OIL COMMODITIES -1000- 20/11/23	USD	-10	-810,200.00	59,378.00
NY HARBOR RBOB COMMODITIES -42000- 30/11/23	USD	48	4,470,076.80	-88,889.47
NY HARBOR ULSD -420- 28/03/24	USD	19	2,162,021.40	-48,415.11
NY HARBOR ULSD -420- 29/02/24	USD	-19	-2,208,066.00	47,558.73
NY HARBOR ULSD COMMODITIES -420- 30/11/23	USD	-24	-2,933,280.00	-10,547.99
PRECIOUS METAL AND PRECIOUS STONE COMMOD 27/12/23	USD	1	112,610.00	-13,863.33
PRECIOUS METAL AND PRECIOUS STONE COMMOD 29/01/24	USD	19	897,655.00	28,895.44
SILVER - 1 OZ - 999 COMMODITIES -5000- 27/12/23	USD	1	114,760.00	-218.57
SOYABEAN -5000- 12/01/24	USD	4	262,100.00	3,850.00
SOYABEAN -5000- 12/07/24	USD	-50	-3,365,000.00	20,375.00
SOYABEAN -5000- 14/11/24	USD	50	3,166,875.00	611.83
SOYABEAN FLOUR -100- 12/01/24	USD	-66	-2,758,800.00	-263,314.28
SOYABEAN OIL COMMODITIES -600- 12/01/24	USD	25	762,450.00	-27,082.04
SUGAR NR. 11 COMMODITIES -1120- 28/02/25	USD	-27	-726,667.20	-653.43

**Technical Data and Notes (Continued)**

Description	Currency	Quantity	Engagement	Valuation
<i>Counterparty</i>				In USD
SUGAR NR. 11 COMMODITIES -1120- 29/02/24	USD	24	728,179.20	694.46
SUGAR NR. 11 COMMODITIES -1120- 30/06/25	USD	27	651,067.20	13,104.17
WHEAT -5000- 12/07/24	USD	-287	-8,886,237.50	1,101,154.41
WHEAT -5000- 14/05/24	USD	287	8,653,050.00	-1,317,912.50
WHEAT -5000- 14/12/23	USD	51	1,418,437.50	-153,776.98
WHEAT HARD RED WINTER -5000- 14/12/23	USD	-28	-880,950.00	141,065.72

**Net unrealised loss on financial futures contracts** **-227,491.46**

*The positions with zero quantity and engagement are the netted positions of short and long contracts.*

*Counterparty: Goldman Sachs & Co. LLC, New York.*

**Swaps contracts**

Type	Payable	Receivable	Maturity	Valuation
<i>Counterparty</i>		<i>Nominal</i>		<i>(in USD)</i>
ERS	USD 4,330,800.00	Neg. Perf. LNZ4 Comdty - 0 Bps	USD 4,330,800.00	Pos. Perf. LNZ4 Comdty + 0 Bps
<i>Macquarie Bank Limited - Sydney - Australia</i>				
ERS	USD 4,563,000.00	Pos. Perf. LNZ5 Comdty - 0 Bps	USD 4,563,000.00	Neg. Perf. LNZ5 Comdty - 0 Bps
<i>Macquarie Bank Limited - Sydney - Australia</i>				

**Net unrealised loss on swaps contracts** **-13,608.00**



**Statement of Net Assets (in USD) and Fund Evolution**

		<b>31.10.2023</b>		
<b>Assets</b>				
Investments in securities at market value		18,944,856.15		
Cash at banks and at brokers		2,885,905.64		
Income receivable		71,443.65		
		<b>21,902,205.44</b>		
<b>Liabilities</b>				
Provisions for accrued expenses		31,210.68		
Net unrealised loss on financial futures contracts		227,491.46		
Net unrealised loss on swaps contracts		13,608.00		
		<b>272,310.14</b>		
<b>Net assets</b>		<b>21,629,895.30</b>		
<b>Fund Evolution</b>				
		<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>
<b>Total net assets</b>	<b>USD</b>	<b>21,629,895.30</b>	<b>33,799,474.72</b>	<b>29,213,986.80</b>
<b>Net asset value per share</b>				
EB - Capitalisation	USD	1,056.74	1,126.65	973.80
<b>Number of shares outstanding</b>				
		<b>At the end of the year</b>	<b>At the beginning of the year</b>	<b>Number of shares issued</b>
EB - Capitalisation	USD	20,468.566	30,000.000	0.000
				<b>Number of shares redeemed</b>
				9,531.434

**Statement of Operations / Changes in Net Assets (in USD)**For the period from  
01.11.2022 to 31.10.2023

<b>Net assets at the beginning of the year</b>	<b>33,799,474.72</b>
<b>Income</b>	
Interest on investments in securities (net)	816,256.23
Bank Interest	122,449.75
Other income	260,511.75
	<b>1,199,217.73</b>
<b>Expenses</b>	
Management fee	365,549.68
Depository fee	14,012.80
Administration expenses	12,185.14
Printing and publication expenses	2,206.58
Interest and bank charges	3.04
Audit, control, legal, representative bank and other expenses *	68,282.94
"Taxe d'abonnement"	2,353.71
	<b>464,593.89</b>
<b>Net income (loss)</b>	<b>734,623.84</b>
<b>Realised gain (loss)</b>	
Realised gain on sales of investments	146,361.43
Realised loss on sales of investments	-56,896.16
Realised gain on financial futures contracts	17,516,096.11
Realised loss on financial futures contracts	-19,506,477.23
Realised gain on swaps contracts	3,129,621.00
Realised loss on swaps contracts	-3,165,774.00
Realised loss on foreign exchange	-9,655.45
	<b>-1,946,724.30</b>
<b>Net realised gain (loss)</b>	<b>-1,212,100.46</b>
<b>Change in net unrealised appreciation (depreciation)</b>	
Change in unrealised appreciation on investments	122,178.39
Change in unrealised depreciation on investments	-25,606.02
Change in unrealised depreciation on financial futures contracts	-1,095,171.58
Change in unrealised appreciation on swaps contracts	42,168.00
	<b>-956,431.21</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>-2,168,531.67</b>
<b>Subscriptions / Redemptions</b>	
Subscriptions	0.00
Redemptions	-10,001,047.75
	<b>-10,001,047.75</b>
<b>Net assets at the end of the year</b>	<b>21,629,895.30</b>

\* The caption represents more than 10% of total expenses. Other operating fees and Annual CSSF supervision are one of the positions which represents the most. The notes are an integral part of the financial statements.

## Statement of Investments in Securities

### Breakdown by Country

USA	87.59
<b>Total</b>	<b>87.59</b>

### Breakdown by Economic Sector

Countries and central governments	65.13
Mortgage and funding institutions (MBS, ABS)	15.04
Banks and other credit institutions	7.37
Precious metals and precious stones	0.05
<b>Total</b>	<b>87.59</b>

### Statement of Investments in Securities

Description	Quantity / Nominal	Valuation (in USD)	% of net assets
<b>Securities listed on a stock exchange or other organised markets</b>			
<b>Bonds</b>			
USD FANNIE MAE 3.875%/22-280824	1,500,000	1,478,145.00	6.83
USD FANNIE MAE 5.06%/23-070225	200,000	198,830.00	0.92
USD FEDERAL FARM CREDIT BANK FRN/20-061123	600,000	600,006.00	2.77
USD FEDERAL FARM CREDIT BANK FRN/23-271025	400,000	399,932.00	1.85
USD FEDERAL HOME LOAN BANK 2.125%/22-280224	200,000	197,804.00	0.91
USD FEDERAL HOME LOAN BANK FRN/23-100725	200,000	199,894.00	0.92
USD FREDDIE MAC 4.2%/22-280825	1,000,000	980,330.00	4.53
USD FREDDIE MAC 5.15%/23-270126	600,000	594,780.00	2.75
USD US FRN REOPENING BB-2025 FRN/23-300425	600,000	600,556.20	2.78
USD US TREASURY FRN S BF-2024 FRN/22-310724	2,000,000	2,000,226.00	9.25
USD US TREASURY N/B BE-2025 4.75%/23-310725	200,000	198,685.31	0.92
USD US TREASURY N/B S BG-2025 5%/23-310825	200,000	199,585.94	0.92
USD US TREASURY S AR-2026 4.375%/23-150826	600,000	591,375.00	2.73
USD WI TREASURY FRN FRN/23-310725	400,000	399,935.00	1.85
USD WI TREASURY FRN S BB-2024 FRN/22-300424	900,000	899,670.60	4.16
USD WI TREASURY FRN S BK-2024 FRN/22-311024	2,000,000	2,001,744.00	9.25
USD WI TREASURY N/B 0.125%/21-15.01.2024	2,000,000	1,978,828.20	9.15
USD WI TREASURY N/B 3.125%/22-310824	1,300,000	1,276,285.15	5.90
USD WI TREASURY N/B 3.75%/23-150226	1,000,000	978,281.25	4.52
USD WI TREASURY N/B 4.625%/23-280225	1,100,000	1,090,460.94	5.04
<b>Total Bonds</b>		<b>16,865,364.79</b>	<b>77.97</b>
<b>Call Options *</b>			
USD GOLD - 1 OZ - 995 (CALL) -2075- 27/11/23	12	10,080.00	0.05
<b>Total Call Options</b>		<b>10,080.00</b>	<b>0.05</b>
<b>Total securities listed on a stock exchange or other organised markets</b>		<b>16,875,444.79</b>	<b>78.02</b>
<b>Securities not listed on a stock exchange</b>			
<b>Bonds</b>			
USD FED HOME LN DISCOUNT NT 0%/23-020224	200,000	197,262.40	0.91
USD WI TREASURY FRN S BK-2025 FRN/23-311025	800,000	800,097.60	3.70
<b>Total Bonds</b>		<b>997,350.00</b>	<b>4.61</b>
<b>Total securities not listed on a stock exchange</b>		<b>997,350.00</b>	<b>4.61</b>
<b>Money market instruments</b>			
USD WI TREASURY BILL 0%/23-051223	300,000	298,439.54	1.38
USD WI TREASURY BILL 0%/23-110124	100,000	98,946.05	0.46
USD WI TREASURY BILL 0%/23-110724	700,000	674,675.77	3.12
<b>Total money market instruments</b>		<b>1,072,061.36</b>	<b>4.96</b>
<b>Total of Portfolio</b>		<b>18,944,856.15</b>	<b>87.59</b>
Cash at banks and at brokers		2,885,905.64	13.34
Other net liabilities		-200,866.49	-0.93
<b>Total net assets</b>		<b>21,629,895.30</b>	<b>100.00</b>

\* Counterparty Goldman Sachs and Co New York

The notes are an integral part of the financial statements.

Any differences in the percentage of Net Assets are the result of roundings.

## AIFM

The Company has designated Credit Suisse Fund Management S.A. to act as its AIFM. Credit Suisse Fund Management S.A. was incorporated in Luxembourg under the name CSAM Invest Management Company on December 9, 1999 as a joint-stock company for an indefinite period and is entered in the Commercial and Company Register of Luxembourg under no. B72925. The AIFM has its registered office in Luxembourg, at 5, rue Jean Monnet.

In order to cover potential liability risks resulting from professional negligence, the AIFM holds appropriate additional own funds in accordance with the provisions of the Law of 12 July 2013 and the AIFM Regulation to cover any potential professional liability resulting from its activities as AIFM.

The AIFM is subject to the provisions of chapter 15 of the Law of December 17, 2010 and is authorized as Alternative Investment Fund Manager in accordance with Chapter 2 of the Law of 12 July 2013. In addition to the Company, the AIFM also manages other Undertakings for Collective Investment including Alternative Investment Funds.

## Material Changes

In accordance with the Law of 12 July 2013 on Alternative Investment Fund Managers, the AIFM declares that no material change occurred with respect to itself during the year covered by this report except a new prospectus issued in September 2023.

## Remuneration

This disclosure should be read in conjunction with the Credit Suisse Compensation Policy (available on the Group's website – <https://www.credit-suisse.com/media/assets/about-us/docs/our-company/our-governance/compensation-policy.pdf>), which provides more information on the remuneration principles and policies.

### Total Remuneration AIF

At 31 December 2022, Credit Suisse Fund Management S.A. hereafter "CSFM" had total assets under management of CHF 49.01bn, of which CHF 9.02bn were in AIF. The aggregated gross remuneration data that follows reflects amounts paid in respect of performance during 2022.

### Staff remuneration for the financial year ending 31 December 2022:

Total remuneration for the financial year ending 31 December 2022 paid by CSFM to 35 beneficiaries	CHF 3,929,524.40 made up of: - CHF 3,564,241.25 fixed remuneration - CHF 365,283.15 variable remuneration
<i>Which includes:</i>	
Remuneration paid to Senior Management	CHF 1,015,721.19
Remuneration paid to Control Functions	CHF 516,535.07
Remuneration paid to other staff members whose actions have a material impact on the risk profile of the funds managed	n/a (*)

(\*) To avoid disclosure of remuneration figures of individual employees, this category is consolidated under category "Control Functions".

Total remuneration for the financial year ending 31 October 2023 paid by the AIF fund to 3 beneficiaries	CHF 69,615.23, made up of: - CHF 69,615.23 fixed remuneration - CHF 0 variable remuneration
<i>Which includes:</i>	
Remuneration paid to Senior Management	CHF 0
Remuneration paid to Control Functions	CHF 0
Remuneration paid to other staff members whose actions have a material impact on the risk profile of the fund	CHF 0

Fixed remuneration consists of Directors fees paid to the Members of the Board, salaries and benefits paid. Variable remuneration consists of annual bonuses paid in accordance with remuneration policies, including remuneration paid directly by the fund to the staff, e.g. through performance fees, if any.

The annual gross amounts of fixed and variable remuneration have been aggregated.

The implementation of the Compensation Policy is, at least annually, subject to review by the Internal Audit function for compliance with the policies and procedures for remuneration adopted by the Board of Directors of CSFM.

**Delegates remuneration for the financial year ending 31 October 2023:**

Credit Suisse Fund Management S.A. is not paying remuneration to the Identified Staff of the Delegates (portfolio management or risk management activities).

Total remuneration for the financial year ending 31 October 2023 paid by the AIF to the Delegates (portfolio management or risk management activities).	CHF 9,808,551.95 made up of: - CHF 9,306,417.32 Management fees - CHF 502,134.63 Performance fees
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The implementation of the Compensation Policy is, at least annually, subject to review by the Internal Audit function for compliance with the policies and procedures for remuneration adopted by the Board of CSFM.

During 2022, no material changes were made to the remuneration policy.

**Leverage**

In accordance with the Law of 12 July 2013, the level of leverage for the year ended of 31 October 2023 is as follows:

	Percentage leverage under commitment method	Percentage leverage under gross method
Credit Suisse Nova (Lux) European Senior Loan Fund	100.05%	107.27%
Credit Suisse Nova (Lux) Global Senior Loan Fund	100.00%	123.99%
Credit Suisse Nova (Lux) Portfolio Premium I	100.00%	100.00%
Credit Suisse Nova (Lux) Dynamic Alpha Commodity Fund	529.23%	546.24%

**General information in relation to Securities Financing Transactions ("SFT")****- Types of SFTs**

As at of 31.10.2023, the Company is engaged in Securities Lending activities.

**- Re-use of collateral**

The Company does not re-use collateral in relation to securities financing transactions. There is no cash collateral reinvestment.

**- Safekeeping of collateral**

The safekeeping of collateral is done by Credit Suisse (Luxembourg) S.A. (the "Depository Bank"). The collateral received from securities lending activities are held in a pool.

**- Settlement and clearing**

The settlement and clearing of securities financing transactions occur bilaterally.

**- Maturity tenor and collateral**

The maturity tenor of the SFTs is always open maturity. The maturity tenor of the related collateral is disclosed in the section below.

## Unaudited information

**Complementary information on securities lending activities**

As per of 31.10.2023, the Subfunds exclusively participated in the security lending system with Credit Suisse (Switzerland) Ltd., Zurich (the "principal"). The amount of securities on loan as a proportion of total lendable assets defined as excluding cash and cash equivalents and as a proportion of the Total Net Assets are disclosed in the table below. The amount of assets engaged in each type of SFTs, the counterparties, the information on collateral and the data on return and cost can be found in the Notes pages of this semi-annual report.

Subfund	CCY	Amount of securities on loan as a proportion of total lendable assets (in %)*	Amount of securities lending as a proportion of Total Net Assets (in %)
Credit Suisse Nova (Lux) Portfolio Premium I	USD	3.50%	3.51%

\* excluding cash and cash equivalents

**Data on collateral issuers for securities lending activities**

The collateral received from securities lending activities for all Funds managed by Credit Suisse Fund Management S.A are held in a pool and allocated on a pro-rata based on their level of engagement in securities lending.

The 10 largest collateral issuers from the pool are indicated in the below table:

Collateral issuer	Total volume of the collateral securities and commodities received per issuer at pool level (in CHF)
NVIDIA CORP	68,419,498.71
FRANCE (GOVT OF)	63,457,330.36
EUROPEAN UNION	48,597,004.91
NESTLE SA-REG	45,723,600.00
REPUBLIC OF AUSTRIA	42,245,618.37
BUNDESREPUB. DEUTSCHLAND	37,672,961.34
MICROSOFT CORP	25,030,277.87
EURO STABILITY MECHANISM	23,454,928.26
APPLE INC	21,962,532.17
AMAZON.COM INC	18,768,750.94

**Percentage of the pooled collateral held by each Subfund**

Subfund	Percentage
Credit Suisse Nova (Lux) Portfolio Premium I	0.62%

**Maturity tenor of the collateral related to SFTs**

Subfund	CCY	Maturity tenor of collateral						
		Less than 1 day	From 1 day to 1 week	From 1 week to 1 month	From 1 month to 3 months	From 3 months to 1 year	More than 1 year	Open maturity
Credit Suisse Nova (Lux) Portfolio Premium I	USD	-	-	-	116,998.24	275,492.46	1,998,729.61	3,001,130.78

**Transparency of the promotion of environmental or social characteristics, of sustainable investments and of EU Taxonomy disclosures in periodic reports**

Subfunds referred to in Article 8, paragraphs 1, 2 and 2a of Regulation (EU) 2019/2088 (SFDR) and Article 6, first paragraph, of Regulation (EU) 2020/852 (EU Taxonomy), as well as Subfunds referred to in Article 9, paragraphs 1 to 4a of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852, must report using the periodic disclosure template provided by Regulation (EU) 2022/1288 in Annexes IV and V, respectively.

During the reporting period, no Credit Suisse Nova (Lux) Subfund was in scope of the above criteria.

**CREDIT SUISSE**   
Part of UBS Group

Credit Suisse Nova (Lux)  
5, rue Jean Monnet  
L-2180 Luxembourg  
[www.credit-suisse.com](http://www.credit-suisse.com)