

Credit Suisse (Lux) Supply Chain Finance Fund

Key figures

Gross YTM in %	1.32%
Modified Duration	0.23
Average Rating (Linear) ¹	AA-
Number of Holdings	825
Number of Obligors	218
Top 10 Obligor cumulated	25.6%
Reference Currency	USD
Current Fund NAV in USD m ³	7,253.5
Date as of	26.02.2021

Top 10 obligor exposure⁴

Top #1	4.4%
Top #2	3.8%
Top #3	3.6%
Top #4	2.8%
Top #5	2.7%
Top #6	2.3%
Top #7	2.1%
Top #8	1.4%
Top #9	1.3%
Top #10	1.2%

Sector allocation

Sovereigns	27.1%
Basic Resources	11.5%
Industrial Goods & Services	9.0%
Construction & Materials	6.6%
Technology	6.5%
Retail	6.4%
Financial Services	3.8%
Other	20.3%
Cash & FX	8.9%

Country allocation

United States	55.3%
United Kingdom	13.0%
Switzerland	4.5%
Mixed	4.3%
Hong Kong	3.3%
Australia	2.4%
Germany	2.4%
Korea (South), Republic of	1.7%
Other	4.1%
Cash & FX	8.9%

Insurers allocation²

Top #1	32.5%
Top #2	25.3%
Top #3	1.6%
Top #4	0.0%

Maturity distribution

0–1 Months	28.4%
1–2 Months	21.8%
2–3 Months	8.9%
3–4 Months	16.1%
4–5 Months	5.6%
5–6 Months	8.5%
6–9 Months	7.9%
9–12 Months	2.9%

Instrument type

Supply Chain Finance Notes	59.6%
Short-term bonds	27.1%
Cash & FX	8.9%
Funds	4.3%
Cash & Cash Equivalents (in %) ⁵	37.6%

Obligor rating distribution

AAA	0.4%
AA	2.9%
A	3.9%
BBB	3.3%
BB	3.8%
B	10.6%
CCC	0.1%
NR	34.6%

¹ for SCF notes: Rating of underlying obligors; To extent obligor note is insured, the rating of the insurance company covering the underlying credit risk is shown

² Insurance companies covering the underlying credit risk of the SCF notes

³ Latest available Fund NAV per 25.2.2021

⁴ Multi-obligor exposure not separately listed and mapped to underlying obligors Sponsor Risk for multi-obligor structures not considered

⁵ Cash & Cash Equivalents considered all relevant portions of Cash & FX, Short-Term Bonds and Funds

Data as of 26.02.2021.

Note – Information provided on the basis of Credit Suisse Asset Management's portfolio management system information