

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

## Key figures

Gross YTM in %	0.96%
Modified Duration	0.22
Average Rating (Linear) <sup>1</sup>	AA-
Number of Holdings	201
Number of Obligors	26
Top 10 Obligor cumulated	44.6%
Reference Currency	USD
Current Fund NAV in USD m <sup>2</sup>	259.6
Date as of	26.02.2021

## Sector allocation

Sovereigns	40.0%
Health Care	8.5%
Telecommunications	8.5%
Industrial Goods & Services	8.5%
Personal & Household Goods	8.0%
Agencies	6.2%
Oil & Gas	5.3%
Other	7.0%
Cash & FX	8.0%

## Credit rating distribution<sup>1</sup>

AAA	7.4%
AA	50.8%
A	41.8%

## Instrument type

Supply Chain Finance Notes	54.9%
Short-term bonds	37.2%
Cash & FX	8.0%
Cash & Cash Equivalents (in %)	45.1%

## Top 10 obligor exposure<sup>3</sup>

Top #1	5.9%
Top #2	5.3%
Top #3	4.9%
Top #4	4.8%
Top #5	4.7%
Top #6	4.7%
Top #7	4.5%
Top #8	3.9%
Top #9	3.2%
Top #10	2.8%

## Country allocation

United States	54.0%
United Kingdom	15.1%
Germany	12.5%
Australia	4.7%
Netherlands	3.9%
Switzerland	1.8%
Cash & FX	8.0%

## Maturity distribution

0 - 1 Months	26.1%
1 - 2 Months	18.2%
2 - 3 Months	26.9%
3 - 4 Months	15.5%
4 - 5 Months	2.6%
5 - 6 Months	0.9%
9 - 12 Months	9.8%

## Obligor rating distribution

AAA	7.4%
AA	8.8%
A	31.4%
BBB	2.4%
BB	4.8%

<sup>1</sup> 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

<sup>2</sup> Insurance companies covering the underlying credit risk of the SCF notes

<sup>3</sup> Latest available Fund NAV per 25.2.2021

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

Data as of 26.02.2021

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