

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

## Key figures

Gross YTM in %	4.27%
Modified Duration	0.33
Average Rating (Linear) <sup>1</sup>	A-
Number of Holdings	1'282
Number of Obligors	129
Top 10 Obligor cumulated	24.4%
Reference Currency	USD
Current Fund NAV in USD m <sup>2</sup>	1,834.3
Date as of	26.02.2021

## Sector allocation

Industrial Goods & Services	16.4%
Sovereigns	15.2%
Telecommunications	14.2%
Basic Resources	11.7%
Construction & Materials	10.5%
Automobiles & Parts	7.1%
Food & Beverage	5.2%
Other	18.4%
Cash & FX	1.3%

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

AAA	1.9%
AA	45.7%
A	2.6%
BBB	26.3%
BB	5.9%
B	17.5%

## Instrument type

Supply Chain Finance Notes	83.6%
Short-term bonds	15.2%
Cash & FX	1.3%
Cash & Cash Equivalents (in %)	16.4%

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

Top #1	3.4%
Top #2	3.3%
Top #3	3.0%
Top #4	2.7%
Top #5	2.4%
Top #6	2.1%
Top #7	2.1%
Top #8	1.9%
Top #9	1.9%
Top #10	1.7%

## Country allocation

United States	32.7%
United Kingdom	24.7%
Germany	8.5%
Australia	7.9%
Spain	6.8%
Japan	4.1%
South Africa	2.5%
Hong Kong	2.3%
Other	9.1%
Cash & FX	1.3%

## Maturity distribution

0 - 1 Months	10.7%
1 - 2 Months	22.7%
2 - 3 Months	10.3%
3 - 4 Months	15.2%
4 - 5 Months	10.4%
5 - 6 Months	10.4%
6 - 9 Months	15.3%
9 - 12 Months	3.8%
1 - 2 Years	1.3%

## Obligor rating distribution

AAA	2.4%
AA	5.0%
A	3.5%
BBB	29.0%
BB	6.5%
B	18.1%
CCC	0.5%
NR	18.4%

<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> Latest available Fund NAV as per 25.2.2021

<sup>3</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