

# Credit Suisse Supply Chain Finance Investment Grade Fund

## Key figures

Gross YTM in %	0.70%
Modified Duration	0.22
Average Rating (Linear) <sup>1</sup>	AA
Number of Holdings	224
Number of Obligors	25
Top 10 Obligor cumulated	30.4%
Reference Currency	USD
Current Fund NAV in USD m <sup>2</sup>	669.5
Date as of	26.02.2021

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

Top #1	5.6%
Top #2	5.1%
Top #3	5.0%
Top #4	5.0%
Top #5	3.2%
Top #6	1.8%
Top #7	1.4%
Top #8	1.3%
Top #9	1.2%
Top #10	1.0%

## Sector allocation

Sovereigns	59.7%
Basic Resources	6.8%
Industrial Goods & Services	5.1%
Construction & Materials	5.0%
Technology	5.0%
Retail	3.6%
Financial Services	3.2%
Other	3.1%
Cash & FX	8.5%

## Country allocation

United States	75.9%
Germany	6.9%
Netherlands	5.1%
United Kingdom	3.3%
Switzerland	0.3%
Canada	0.0%
Australia	0.0%
Cash & FX	8.5%

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

AAA	0.6%
AA	71.2%
A	28.2%

## Maturity distribution

0–1 Months	16.3%
1–2 Months	35.0%
2–3 Months	4.1%
3–4 Months	29.0%
4–5 Months	3.4%
5–6 Months	9.2%
9–12 Months	3.0%

## Instrument type

Short-term bonds	59.6%
Supply Chain Finance Notes	32.0%
Cash & FX	8.5%
Cash & Cash Equivalents (in %)	68.0%

## Obligor rating distribution

AAA	0.6%
AA	5.2%
A	21.2%
BB	5.0%

<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