

Credit Suisse Funds SICAV

Annual report as per 31/05/2024 (audited)

Limited company with variable capital established under Liechtenstein Law of the type Undertaking for collective investment in transferable securities (UCITS) (segmented)

This English translation is for convenience only. The German wording of the report is legally binding.

Credit Suisse Money Market Fund - CHF

Credit Suisse Money Market Fund - EUR

Credit Suisse Money Market Fund - USD

Credit Suisse Asset Management
(Schweiz) AG
Kalandergasse 4
CH-8045 Zürich

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Fund shares may not be purchased by US citizens or by persons domiciled in the US.

Organisation

Investment Company

Credit Suisse Funds SICAV
Aeulestrasse 6
c/o VP Fund Solutions (Liechtenstein) AG
LI-9490 Vaduz

Executive board of the Investment Company

Martin Jonasch (Chairman), Schaan (LI)
Agatha Pino Maqueda (Member), Mauren FL (LI)
Christian Urs Peter Mossdorf (Member),
Kloten (CH)
Eduard von Kymmel (Member), Echternach (LU)

Management Company

VP Fund Solutions (Liechtenstein) AG
Aeulestrasse 6
LI-9490 Vaduz

Executive board of Management Company

Urs Monstein (Chairman), Vaduz (LI)
Michael Jent (Member), Brütten (CH)
Romain Pierre Moebus (Member), Born (LU)

Management

Daniel Siepmann (Chairman),
Wilten b. Wollerau (CH)
Martin Jonasch (Member), Schaan (LI)
Oliver Schlumpf (Member), Vaduz (LI)
Wolfdieter Schnee (Member), Rankweil (AT)

Portfolio manager

Credit Suisse Asset Management (Schweiz) AG
Kalandergasse 4
CH-8045 Zürich

Administrator

VP Fund Solutions (Liechtenstein) AG
Aeulestrasse 6
LI-9490 Vaduz

Depositary

VP Bank AG
Aeulestrasse 6
LI-9490 Vaduz

Auditor

PricewaterhouseCoopers AG
Birchstrasse 160
CH-8050 Zürich

Delegated Register- and Transfer Agent

Credit Suisse Fund Services (Luxembourg) S.A.
Rue Jean Monnet 5
LU-2180 Luxembourg

Distributor

Credit Suisse Fund Management S.A.
Rue Jean Monnet 5
LU-2180 Luxembourg

Registrar and Transfer Agent

VP Bank AG
Aeulestrasse 6
LI-9490 Vaduz

Information Agent Germany

Hauck Aufhäuser Lampe Privatbank AG
Kaiserstrasse 24
DE-60311 Frankfurt am Main

[Gazette Germany](#)

fundinfo AG
Staffelstrasse 12
CH-8045 Zürich

[Paying Agent Germany](#)

Hauck Aufhäuser Lampe Privatbank AG
Kaiserstrasse 24
DE-60311 Frankfurt am Main

[Information Agent France](#)

BNP PARIBAS SECURITIES SERVICES
Rue d'Antin 3
FR-75002 Paris

[Registration Service Provider France](#)

UBS Fund Management (Switzerland) AG
Aeschenvorstadt 1
CH-4051 Basel

[Paying Agent France](#)

BNP PARIBAS SECURITIES SERVICES
Rue d'Antin 3
FR-75002 Paris

[Information Agent Italy](#)

ALLFUNDS BANK S.A.U., Sucursal de Milan
Via Bocchetto 6
IT-20123 Milano

[Registration Service Provider Italy](#)

UBS Fund Management (Switzerland) AG
Aeschenvorstadt 1
CH-4051 Basel

[Paying Agent Italy](#)

ALLFUNDS BANK S.A.U., Sucursal de Milan
Via Bocchetto 6
IT-20123 Milano

[Gazette Liechtenstein](#)

LAFV (Liechtensteinischer Anlagefondsverband)
Meierhofstrasse 2
LI-9490 Vaduz

[Information Agent Luxembourg](#)

Hauck Aufhäuser Lampe Privatbank AG,
Niederlassung Luxemburg
Rue Gabriel Lippmann 1 c
LU-5365 Munsbach

[Gazette Luxembourg](#)

LAFV (Liechtensteinischer Anlagefondsverband)
Meierhofstrasse 2
LI-9490 Vaduz

[Registration Service Provider Luxembourg](#)

UBS Fund Management (Switzerland) AG
Aeschenvorstadt 1
CH-4051 Basel

[Paying Agent Luxembourg](#)

Hauck Aufhäuser Lampe Privatbank AG,
Niederlassung Luxemburg
Rue Gabriel Lippmann 1 c
LU-5365 Munsbach

[Registration Service Provider Netherlands](#)

UBS Fund Management (Switzerland) AG
Aeschenvorstadt 1
CH-4051 Basel

[Information Agent Austria](#)

Erste Bank der oesterreichischen Sparkassen AG
Am Belvedere 1
AT-1100 Wien

[Gazette Austria](#)

fundinfo AG
Staffelstrasse 12
CH-8045 Zürich

[Paying Agent Austria](#)

Erste Bank der oesterreichischen Sparkassen AG
Am Belvedere 1
AT-1100 Wien

[Gazette Switzerland](#)

Swiss Fund Data AG
Räffelstrasse 24
CH-8045 Zürich

[Representative Switzerland](#)

UBS Fund Management (Switzerland) AG
Aeschenvorstadt 1
CH-4051 Basel

[Distributor Switzerland](#)

Credit Suisse AG
Paradeplatz 8
CH-8001 Zürich

[Paying Agent Switzerland](#)

Credit Suisse (Schweiz) AG
Paradeplatz 8
CH-8001 Zürich

[Gazette Singapore](#)

Monetary Authority of Singapore (CISNet)
Shenton Way MAS Building 10
SG-048619 Singapur

[Registration Service Provider Spain](#)

UBS Fund Management (Switzerland) AG
Aeschenvorstadt 1
CH-4051 Basel

[Representative Spain](#)

Credit Suisse AG, Sucursal en Espana
Calle Ayala 42
ES-28001 Madrid

Investment Company

Balance sheet of the Investment Company as at 31/05/2024

	31/05/2024		31/05/2023	
Assets				
Non-current assets				
Financial assets	CHF	611,717,216.84	CHF	839,910,931.28
Total Non-current assets	CHF	611,717,216.84	CHF	839,910,931.28
Current assets				
Cash in banks, post office account credit balances, cheques and cash-in-hand	CHF	54,388.70	CHF	53,154.25
Total Current assets	CHF	54,388.70	CHF	53,154.25
Prepayments and accrued income	CHF	1,958.80	CHF	1,949.20
Total assets	CHF	611,773,564.34	CHF	839,966,034.73
Liabilities				
Shareholder's equity				
Shares	CHF	611,717,216.84	CHF	839,910,931.28
Share capital	CHF	62,011.56	CHF	62,011.56
Capital reserves	CHF	10,809.50	CHF	10,809.50
Accumulated deficit	CHF	-19,517.61	CHF	-16,880.56
Profit/Loss for the period	CHF	1,244.05	CHF	-2,637.05
Total Shareholder's equity	CHF	611,771,764.34	CHF	839,964,234.73
Accrued expenses and deferred income	CHF	1,800.00	CHF	1,800.00
Total liabilities	CHF	611,773,564.34	CHF	839,966,034.73

Income statement of the Investment Company from 01/06/2023 to 31/05/2024

		31/05/2024		31/05/2023
Total gross profit	CHF	1,921.45	CHF	1,959.47
Operating income				
Interest and similar income	CHF	1,122.60	CHF	200.70
Total Operating income	CHF	1,122.60	CHF	200.70
Operating expenses				
Interest and similar expenses	CHF	0.00	CHF	-2,997.22
Total operating expenses	CHF	0.00	CHF	-2,997.22
Profit/Loss before taxes	CHF	3,044.05	CHF	-837.05
Taxes				
Income tax	CHF	-1,800.00	CHF	-1,800.00
Total taxes	CHF	-1,800.00	CHF	-1,800.00
Profit/Loss for the period	CHF	1,244.05	CHF	-2,637.05

Allocation of profits

		2023/2024		2022/2023
Profit/Loss for the period	CHF	1'244.05	CHF	-2,637.05
Balance carried forward from previous period	CHF	-19'517.61	CHF	-16,880.56
At the general meeting's disposal	CHF	-18'273.56	CHF	-19,517.61
Allocation to the capital reserves	CHF	0.00	CHF	0.00
Balance carried forward	CHF	-18'273.56	CHF	-19,517.61

Annex to the annual report of the Investment Company (Art. 1055 / Art. 1091 PGR)

Credit Suisse Funds SICAV (FL-002.269.548-0) is a third-party managed Investment Company having the legal form of a stock corporation with variable capital (SICAV) under Liechtenstein law of the type undertaking for collective investment in transferable securities (UCITS).

The present annual financial statements (pages 7-11) cover the financial period of the Investment Company from 01 June 2023 to 31 May 2024.

Accounting principles

The presentation and structure of the annual financial statements correspond to the statutory regulations of the Liechtenstein Persons and Companies Act (Personen- und Gesellschaftsrecht – "PGR"). Liquid assets, receivables and liabilities are reported at nominal value, taking account of any possible necessary provisions. Prepaid expenses and prepaid income represent expenses or income recorded before the balance sheet reporting date that will lead to expenditure or revenues only in following reporting periods.

Currency

Reference currency of the Investment Company: CHF

Foreign currency translation

Receivables and liabilities of the Investment Company in foreign currencies are valued as at the reporting date at the following exchange rates:

CHF 1.— is equal to EUR 1.021033

CHF 1.— is equal to USD 1.108402

USD 1.— is equal to EUR 0.921176

Financial assets

The subfunds managed by the Investment Company and their net fund assets are reported under financial assets. Valuation is at fair value (net fund assets of the subfunds are as of the reporting date).

Simultaneously, the net fund assets of the subfunds are included in the liabilities of the Investment Company. The subfund assets are segregated in favor of the holders of the investor units and is not included in the Investment Company's bankruptcy estate in the event of bankruptcy.

Income statement of the Investment Company

The income statement of the Investment Company discloses the revenues and expenditure that are attributable to the share capital.

Investor units

The Investment Company has issued registered founder shares with par value and bearer investor units without par value on the basis of its Articles of Association. Investors participate in the assets and revenues of the individual sub-funds in proportion with the number of units they have acquired. Investor units do not, however, confer voting or other membership rights. They also do not confer the right to participate in the profits of the Investment Company.

Shares and participation notes

	Quantity	Nominal
Registered shares	50	EUR 1,000.00

Allowances and provisions

Specific value adjustments and provisions are formed for all risks identifiable on the balance sheet reporting date, in accordance with the principles of prudent accounting.

Warranties, guarantees, mortgages or contingent liabilities

None.

Employees

As at the reporting date there are no employees working for the Investment Company.

Advance or loan to managing officers

No advances or loans were granted to managing officers during the period under report.

Further matters

There are no further matters subject to reporting obligations within the meaning of Art. 1091 et seqq. PGR.

At a glance

Net asset value as at 31/05/2024

CHF 611.7 millions

Net asset value per share as at 31/05/2024

Credit Suisse Money Market Fund - CHF (B)	CHF 960.99
Credit Suisse Money Market Fund - CHF (DB)	CHF 955.59
Credit Suisse Money Market Fund - CHF (EB)	CHF 941.69
Credit Suisse Money Market Fund - CHF (IB)	CHF 959.71
Credit Suisse Money Market Fund - CHF (UB)	CHF 94.22
Credit Suisse Money Market Fund - EUR (B)	EUR 1,049.22
Credit Suisse Money Market Fund - EUR (DB)	EUR 1,038.27
Credit Suisse Money Market Fund - EUR (EB)	EUR 1,001.56
Credit Suisse Money Market Fund - EUR (IB)	EUR 1,053.59
Credit Suisse Money Market Fund - EUR (UB)	EUR 99.61
Credit Suisse Money Market Fund - USD (B)	USD 1,162.89
Credit Suisse Money Market Fund - USD (DB)	USD 1,197.20
Credit Suisse Money Market Fund - USD (EB)	USD 1,154.08
Credit Suisse Money Market Fund - USD (IB)	USD 1,186.33
Credit Suisse Money Market Fund - USD (UB)	USD 114.60

Performance¹

since inception p.a.

1 year

Credit Suisse Money Market Fund - CHF (B)	-0.25 %	1.29 %
Credit Suisse Money Market Fund - CHF (DB)	-0.30 %	1.37 %
Credit Suisse Money Market Fund - CHF (EB)	-0.56 %	1.29 %
Credit Suisse Money Market Fund - CHF (IB)	-0.26 %	1.29 %
Credit Suisse Money Market Fund - CHF (UB)	-0.64 %	1.29 %
Credit Suisse Money Market Fund - EUR (B)	0.30 %	3.41 %
Credit Suisse Money Market Fund - EUR (DB)	0.27 %	3.53 %
Credit Suisse Money Market Fund - EUR (EB)	0.01 %	3.45 %
Credit Suisse Money Market Fund - EUR (IB)	0.33 %	3.43 %
Credit Suisse Money Market Fund - EUR (UB)	-0.04 %	3.43 %
Credit Suisse Money Market Fund - USD (B)	0.94 %	4.97 %
Credit Suisse Money Market Fund - USD (DB)	1.32 %	5.27 %
Credit Suisse Money Market Fund - USD (EB)	1.35 %	5.11 %
Credit Suisse Money Market Fund - USD (IB)	1.08 %	5.09 %
Credit Suisse Money Market Fund - USD (UB)	1.47 %	5.05 %

¹ Past performance is not necessarily a guide to the future performance of the fund. The performance information above does not reflect the commissions charged upon issuance and redemption of fund shares.

Inception

	per
Credit Suisse Money Market Fund - CHF (B)	31/03/2008
Credit Suisse Money Market Fund - CHF (DB)	19/06/2009
Credit Suisse Money Market Fund - CHF (EB)	02/10/2013
Credit Suisse Money Market Fund - CHF (IB)	30/06/2008
Credit Suisse Money Market Fund - CHF (UB)	30/01/2015
Credit Suisse Money Market Fund - EUR (B)	31/03/2008
Credit Suisse Money Market Fund - EUR (DB)	06/10/2010
Credit Suisse Money Market Fund - EUR (EB)	02/10/2013
Credit Suisse Money Market Fund - EUR (IB)	30/06/2008
Credit Suisse Money Market Fund - EUR (UB)	30/01/2015
Credit Suisse Money Market Fund - USD (B)	31/03/2008
Credit Suisse Money Market Fund - USD (DB)	13/09/2010
Credit Suisse Money Market Fund - USD (EB)	02/10/2013
Credit Suisse Money Market Fund - USD (IB)	30/06/2008
Credit Suisse Money Market Fund - USD (UB)	30/01/2015

Total expense ratio (TER)²

excluding Performance
fee

Credit Suisse Money Market Fund - CHF (B)	0.20 %
Credit Suisse Money Market Fund - CHF (DB)	0.16 %
Credit Suisse Money Market Fund - CHF (EB)	0.19 %
Credit Suisse Money Market Fund - CHF (IB)	0.20 %
Credit Suisse Money Market Fund - CHF (UB)	0.20 %
Credit Suisse Money Market Fund - EUR (B)	0.30 %
Credit Suisse Money Market Fund - EUR (DB)	0.15 %
Credit Suisse Money Market Fund - EUR (EB)	0.25 %
Credit Suisse Money Market Fund - EUR (IB)	0.28 %
Credit Suisse Money Market Fund - EUR (UB)	0.31 %
Credit Suisse Money Market Fund - USD (B)	0.50 %
Credit Suisse Money Market Fund - USD (DB)	0.11 %
Credit Suisse Money Market Fund - USD (EB)	0.34 %
Credit Suisse Money Market Fund - USD (IB)	0.35 %
Credit Suisse Money Market Fund - USD (UB)	0.39 %

² Indicates the sum of all commissions and costs charged to the fund during the last 12 months as a percentage of net asset value.

Portfolio turnover rate (PTR)³

Credit Suisse Money Market Fund - CHF	434.18 %
Credit Suisse Money Market Fund - EUR	441.69 %
Credit Suisse Money Market Fund - USD	347.94 %

Profit utilisation

Credit Suisse Money Market Fund - CHF (B)	reinvestment of profits
Credit Suisse Money Market Fund - CHF (DB)	reinvestment of profits
Credit Suisse Money Market Fund - CHF (EB)	reinvestment of profits
Credit Suisse Money Market Fund - CHF (IB)	reinvestment of profits
Credit Suisse Money Market Fund - CHF (UB)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (B)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (DB)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (EB)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (IB)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (UB)	reinvestment of profits
Credit Suisse Money Market Fund - USD (B)	reinvestment of profits
Credit Suisse Money Market Fund - USD (DB)	reinvestment of profits
Credit Suisse Money Market Fund - USD (EB)	reinvestment of profits
Credit Suisse Money Market Fund - USD (IB)	reinvestment of profits
Credit Suisse Money Market Fund - USD (UB)	reinvestment of profits

³ Indicates the sum of all securities transactions within the fund on an annually based calculation.

Commissions/Fees

Management fee (all-in) (max.)

Credit Suisse Money Market Fund - CHF (B)	0.650 %
Credit Suisse Money Market Fund - CHF (DB)	0.150 %
Credit Suisse Money Market Fund - CHF (EB)	0.450 %
Credit Suisse Money Market Fund - CHF (IB)	0.400 %
Credit Suisse Money Market Fund - CHF (UB)	0.550 %
Credit Suisse Money Market Fund - EUR (B)	0.650 %
Credit Suisse Money Market Fund - EUR (DB)	0.150 %
Credit Suisse Money Market Fund - EUR (EB)	0.450 %
Credit Suisse Money Market Fund - EUR (IB)	0.400 %
Credit Suisse Money Market Fund - EUR (UB)	0.550 %
Credit Suisse Money Market Fund - USD (B)	0.650 %
Credit Suisse Money Market Fund - USD (DB)	0.150 %
Credit Suisse Money Market Fund - USD (EB)	0.450 %
Credit Suisse Money Market Fund - USD (IB)	0.400 %
Credit Suisse Money Market Fund - USD (UB)	0.550 %

plus up to (p.a.)

Credit Suisse Money Market Fund - CHF	CHF 0.00
Credit Suisse Money Market Fund - EUR	CHF 0.00
Credit Suisse Money Market Fund - USD	CHF 0.00

Subscription fee in favour of
third parties (max.)

Subscription fee
in favour of fund (max.)

Credit Suisse Money Market Fund - CHF (B)	1.50 %	n/a
Credit Suisse Money Market Fund - CHF (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (EB)	1.50 %	n/a
Credit Suisse Money Market Fund - CHF (IB)	1.50 %	n/a
Credit Suisse Money Market Fund - CHF (UB)	1.50 %	n/a
Credit Suisse Money Market Fund - EUR (B)	1.50 %	n/a
Credit Suisse Money Market Fund - EUR (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (EB)	1.50 %	n/a
Credit Suisse Money Market Fund - EUR (IB)	1.50 %	n/a
Credit Suisse Money Market Fund - EUR (UB)	1.50 %	n/a
Credit Suisse Money Market Fund - USD (B)	1.50 %	n/a
Credit Suisse Money Market Fund - USD (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (EB)	1.50 %	n/a
Credit Suisse Money Market Fund - USD (IB)	1.50 %	n/a
Credit Suisse Money Market Fund - USD (UB)	1.50 %	n/a

	Redemption fee in favour of third parties (max.)	Redemption fee in favour of fund (max.)
Credit Suisse Money Market Fund - CHF (B)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (UB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (B)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (UB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (B)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (UB)	0.00 %	n/a

	Conversion fee in favour of third parties (max.)	Conversion fee in favour of fund (max.)
Credit Suisse Money Market Fund - CHF (B)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (UB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (B)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (UB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (B)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (UB)	0.00 %	n/a

	Fund domicile	ISIN
Credit Suisse Money Market Fund - CHF (B)	Liechtenstein	LI0037728396
Credit Suisse Money Market Fund - CHF (DB)	Liechtenstein	LI0037728578
Credit Suisse Money Market Fund - CHF (EB)	Liechtenstein	LI0214880440
Credit Suisse Money Market Fund - CHF (IB)	Liechtenstein	LI0037728461
Credit Suisse Money Market Fund - CHF (UB)	Liechtenstein	LI0214880481
Credit Suisse Money Market Fund - EUR (B)	Liechtenstein	LI0037729428
Credit Suisse Money Market Fund - EUR (DB)	Liechtenstein	LI0037729543
Credit Suisse Money Market Fund - EUR (EB)	Liechtenstein	LI0214880598
Credit Suisse Money Market Fund - EUR (IB)	Liechtenstein	LI0037729477
Credit Suisse Money Market Fund - EUR (UB)	Liechtenstein	LI0214880622
Credit Suisse Money Market Fund - USD (B)	Liechtenstein	LI0037729709
Credit Suisse Money Market Fund - USD (DB)	Liechtenstein	LI0037730780
Credit Suisse Money Market Fund - USD (EB)	Liechtenstein	LI0214880689
Credit Suisse Money Market Fund - USD (IB)	Liechtenstein	LI0037730715
Credit Suisse Money Market Fund - USD (UB)	Liechtenstein	LI0214880713

Asset manager report

Reporting Period: 01.06.2023 – 31.05.2024

Fund Manager: Simone Stäuble

Credit Suisse Money Market Fund – EUR

The restrictive monetary policy brought about due to stubbornly high inflation remained in place into the second half of 2023. Starting in November, surprisingly low inflation data in the euro zone and the US contributed to market participants expecting earlier monetary policy easing in the major currency areas. This caused a noticeable decline in long-term government bond yields globally, resulting in new lows for the year. Geopolitically, in addition to the war in Ukraine and the Gaza conflict, an international alliance against the Houthi rebels emerged in response to their attacks on ships in the Red Sea, which disrupted freight routes. The global economy expanded moderately in the fourth quarter of 2023. Inflation has seen a somewhat slower decline in recent months, however. Inflation in many countries is still above the central banks' target figure. After the recent spate of positive economic surprises, interest rate and inflation expectations have returned to a somewhat normal state. Only half as many interest rate cuts by the Fed and the ECB as at the start of the year have been priced in for 2024. Against this backdrop, both the Fed and the ECB left their respective key interest rates unchanged in the first quarter of 2024. The SNB, on the other hand, surprised the markets at its March meeting with an earlier-than-expected rate cut of –25 bps to 1.5%. It revised its inflation forecast again, downgrading it by a significant margin. Concerns over stronger second-round effects appear to have vanished. As the hope of falling interest rates was gradually dampened, the yields on 10-year sovereign bonds in industrialized countries have trended upward again since the start of the year. However, the yields on long-term Swiss sovereign bonds have barely changed at all compared with year end. Volatility was considerably lower than on global sovereign bond markets. The yield curve steepened somewhat with the interest rate cut in March.

As the market expectations regarding rate cuts were rather exaggerated in our view, we decreased duration towards the end of the year. Since March we continuously increased duration again. In terms of investments, we continue to focus on very good qualities. The fund volume decreased in the reporting period.

Information about the environmental or social characteristics promoted by the subfund is available in the Annex of this Report.

Credit Suisse Money Market Fund - USD

The restrictive monetary policy brought about due to stubbornly high inflation remained in place into the second half of 2023. Starting in November, surprisingly low inflation data in the euro zone and the US contributed to market participants expecting earlier monetary policy easing in the major currency areas. This caused a noticeable decline in long-term government bond yields globally, resulting in new lows for the year. Geopolitically, in addition to the war in Ukraine and the Gaza conflict, an international alliance against the Houthi rebels emerged in response to their attacks on ships in the Red Sea, which disrupted freight routes. The global economy expanded moderately in the fourth quarter of 2023. Inflation has seen a somewhat slower decline in recent months, however. Inflation in many countries is still above the central banks' target figure. After the recent spate of positive economic surprises, interest rate and inflation expectations have returned

to a somewhat normal state. Only half as many interest rate cuts by the Fed and the ECB as at the start of the year have been priced in for 2024. Against this backdrop, both the Fed and the ECB left their respective key interest rates unchanged in the first quarter of 2024. The SNB, on the other hand, surprised the markets at its March meeting with an earlier-than-expected rate cut of –25 bps to 1.5%. It revised its inflation forecast again, downgrading it by a significant margin. Concerns over stronger second-round effects appear to have vanished. As the hope of falling interest rates was gradually dampened, the yields on 10-year sovereign bonds in industrialized countries have trended upward again since the start of the year. However, the yields on long-term Swiss sovereign bonds have barely changed at all compared with year end. Volatility was considerably lower than on global sovereign bond markets. The yield curve steepened somewhat with the interest rate cut in March.

As the market expectations regarding rate cuts were rather exaggerated in our view, we decreased duration towards the end of the year. Since March we increased duration again. In terms of investments, we continue to focus on very good qualities. The fund volume decreased in the reporting period.

Information about the environmental or social characteristics promoted by the subfund is available in the Annex of this Report.

Reporting Period: 01.06.2023 – 31.05.2024

Fund Manager: Marco Barreca

Credit Suisse Money Market Fund – CHF

The restrictive monetary policy brought about due to stubbornly high inflation remained in place into the second half of 2023. Starting in November, surprisingly low inflation data in the euro zone and the US contributed to market participants expecting earlier monetary policy easing in the major currency areas. This caused a noticeable decline in long-term government bond yields globally, resulting in new lows for the year. Geopolitically, in addition to the war in Ukraine and the Gaza conflict, an international alliance against the Houthi rebels emerged in response to their attacks on ships in the Red Sea, which disrupted freight routes. The global economy expanded moderately in the fourth quarter of 2023. Inflation has seen a somewhat slower decline in recent months, however. Inflation in many countries is still above the central banks' target figure. After the recent spate of positive economic surprises, interest rate and inflation expectations have returned to a somewhat normal state. Only half as many interest rate cuts by the Fed and the ECB as at the start of the year have been priced in for 2024. Against this backdrop, both the Fed and the ECB left their respective key interest rates unchanged in the first quarter of 2024. The SNB, on the other hand, surprised the markets at its March meeting with an earlier-than-expected rate cut of –25 bps to 1.5%. It revised its inflation forecast again, downgrading it by a significant margin. Concerns over stronger second-round effects appear to have vanished. As the hope of falling interest rates was gradually dampened, the yields on 10-year sovereign bonds in industrialized countries have trended upward again since the start of the year. However, the yields on long-term Swiss sovereign bonds have barely changed at all compared with year end. Volatility was considerably lower than on global sovereign bond markets. The yield curve steepened somewhat with the interest rate cut in March.

We used a barbell strategy with a slightly shorter positioning relative to the duration of the reference index towards the end of the reporting period. In terms of investments, we continue to focus on diversification and liquidity. We invested mainly in borrowers with very high valuations in terms of ratings, as we believe that credit spreads do not always adequately compensate for lower-rated bonds. The fund volume decreased in the reporting period.

Information about the environmental or social characteristics promoted by the subfund is available in the Annex of this Report.

Consolidated

Statement of net assets as per 31/05/2024

Consolidated	(in CHF)
Bank deposits	
Bank deposits, at sight	1,363,228.49
Time deposits	66,756,300.00
Transferable securities	
Bonds	545,110,553.39
Other assets	
Interests receivable	1,733,080.56
Total assets	614,963,162.43
Liabilities	-720,795.43
Bank liabilities	-2,525,150.17
Total liabilities	-3,245,945.59
Net asset value	611,717,216.84

Profit and loss accounts from 01/06/2023 until 31/05/2024

Consolidated	(in CHF)
Income from bank deposits	155,226.89
Income from money market instruments	2,639,156.61
Income from securities	
Bonds	16,306,905.48
Other income	1,134.39
Adjustment to current income due to issuance of shares	4,094,216.89
Total income	23,196,640.26
Management company fees	217,439.41
Investment management fees	1,040,569.17
Depositary bank fees	233,486.55
Other charges	373,270.72
Adjustment to current income due to redemption of shares	7,763,277.95
Total expenses	9,628,043.80
Net investment income	13,568,596.46
Realised capital gains (losses)	5,813,722.36
Realised income	19,382,318.82
Net change in unrealised capital gains (losses)	916,359.83
Net income	20,298,678.65

Credit Suisse Money Market Fund - CHF

Statement of net assets as per 31/05/2024

Credit Suisse Money Market Fund - CHF

(in CHF)

Bank deposits	
Time deposits	30,000,000.00
Transferable securities	
Bonds	222,356,763.80
Other assets	
Interests receivable	772,404.99
Total assets	253,129,168.79
Liabilities	-210,034.77
Bank liabilities	-2,321,521.91
Total liabilities	-2,531,556.68
Net asset value	250,597,612.11
- thereof share class B	202,201,261.58
- thereof share class DB	305,793.86
- thereof share class EB	17,753,364.02
- thereof share class IB	22,559,987.81
- thereof share class UB	7,777,204.84
Shares in circulation	
Share class B	210,408.270
Share class DB	320.005
Share class EB	18,852.670
Share class IB	23,507.190
Share class UB	82,539.284
Net asset value per share	
Share class B	CHF 960.99
Share class DB	CHF 955.59
Share class EB	CHF 941.69
Share class IB	CHF 959.71
Share class UB	CHF 94.22

Profit and loss accounts from 01/06/2023 until 31/05/2024

Credit Suisse Money Market Fund - CHF

(in CHF)

Income from bank deposits	16,086.27
- thereof share class B	12,753.86
- thereof share class DB	267.24
- thereof share class EB	767.43
- thereof share class IB	1,617.10
- thereof share class UB	680.64
Income from money market instruments	392,752.69
- thereof share class B	312,631.74
- thereof share class DB	5,118.05
- thereof share class EB	20,078.16
- thereof share class IB	38,931.67
- thereof share class UB	15,993.07
Income from securities	
Bonds	2,872,079.04
- thereof share class B	2,288,548.04
- thereof share class DB	41,329.93
- thereof share class EB	139,734.59
- thereof share class IB	282,075.68
- thereof share class UB	120,390.80
Adjustment to current income due to issuance of shares	246,578.14
- thereof share class B	76,866.96
- thereof share class DB	6,861.56
- thereof share class EB	87,343.10
- thereof share class IB	68,580.83
- thereof share class UB	6,925.69
Total income	3,527,496.14
- thereof share class B	2,690,800.60
- thereof share class DB	53,576.78
- thereof share class EB	247,923.28
- thereof share class IB	391,205.28
- thereof share class UB	143,990.20

Management company fees	79,911.13
- thereof share class B	63,181.26
- thereof share class DB	1,361.08
- thereof share class EB	3,699.01
- thereof share class IB	8,307.45
- thereof share class UB	3,362.33
Investment management fees	198,680.08
- thereof share class B	159,870.71
- thereof share class DB	742.34
- thereof share class EB	9,748.70
- thereof share class IB	19,856.12
- thereof share class UB	8,462.21
Depository bank fees	85,529.09
- thereof share class B	67,621.03
- thereof share class DB	1,458.50
- thereof share class EB	3,956.75
- thereof share class IB	8,892.24
- thereof share class UB	3,600.57
Other charges	162,900.57
- thereof share class B	128,804.49
- thereof share class DB	2,773.14
- thereof share class EB	7,540.94
- thereof share class IB	16,924.45
- thereof share class UB	6,857.55
Adjustment to current income due to redemption of shares	428,742.37
- thereof share class B	194,806.66
- thereof share class DB	44,670.78
- thereof share class EB	38,906.17
- thereof share class IB	107,568.93
- thereof share class UB	42,789.83
Total expenses	955,763.24
- thereof share class B	614,284.15
- thereof share class DB	51,005.84
- thereof share class EB	63,851.57
- thereof share class IB	161,549.19
- thereof share class UB	65,072.49

Net investment income	2,571,732.90
- thereof share class B	2,076,516.45
- thereof share class DB	2,570.94
- thereof share class EB	184,071.71
- thereof share class IB	229,656.09
- thereof share class UB	78,917.71
Realised capital gains (losses)	213,083.33
- thereof share class B	173,130.70
- thereof share class DB	-3,376.59
- thereof share class EB	20,922.57
- thereof share class IB	22,096.14
- thereof share class UB	310.51
Realised income	2,784,816.23
- thereof share class B	2,249,647.15
- thereof share class DB	-805.65
- thereof share class EB	204,994.28
- thereof share class IB	251,752.23
- thereof share class UB	79,228.22
Net change in unrealised capital gains (losses)	447,215.20
- thereof share class B	352,147.36
- thereof share class DB	12,258.72
- thereof share class EB	9,654.94
- thereof share class IB	45,576.49
- thereof share class UB	27,577.69
Net income	3,232,031.43
- thereof share class B	2,601,794.51
- thereof share class DB	11,453.07
- thereof share class EB	214,649.22
- thereof share class IB	297,328.72
- thereof share class UB	106,805.91

Distribution of net investment income

Credit Suisse Money Market Fund - CHF

(in CHF)

Net investment income of period	2,571,732.90
- thereof share class B	2,076,516.45
- thereof share class DB	2,570.94
- thereof share class EB	184,071.71
- thereof share class IB	229,656.09
- thereof share class UB	78,917.71
Distributable capital gains of previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Distributable capital gains of period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Balance carried forward from previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income available for distribution	2,571,732.90
- thereof share class B	2,076,516.45
- thereof share class DB	2,570.94
- thereof share class EB	184,071.71
- thereof share class IB	229,656.09
- thereof share class UB	78,917.71

Income distribution	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income retained for reinvestment	2,571,732.90
- thereof share class B	2,076,516.45
- thereof share class DB	2,570.94
- thereof share class EB	184,071.71
- thereof share class IB	229,656.09
- thereof share class UB	78,917.71
Balance carried forward	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00

Three-year comparison

Credit Suisse Money Market Fund - CHF

(in CHF)

Net assets

31/05/2022	271,081,924.40
- Share class B	209,916,204.30
- Share class DB	11,914,215.37
- Share class EB	38,092,498.31
- Share class IB	8,725,474.64
- Share class UB	2,433,531.78
31/05/2023	309,830,722.39
- Share class B	233,705,367.27
- Share class DB	13,635,699.31
- Share class EB	10,980,053.38
- Share class IB	34,738,922.08
- Share class UB	16,770,680.35
31/05/2024	250,597,612.11
- Share class B	202,201,261.58
- Share class DB	305,793.86
- Share class EB	17,753,364.02
- Share class IB	22,559,987.81
- Share class UB	7,777,204.84

Shares in circulation

31/05/2022	
- Share class B	221,282.006
- Share class DB	12,647.383
- Share class EB	40,973.734
- Share class IB	9,210.386
- Share class UB	26,164.225
31/05/2023	
- Share class B	246,330.116
- Share class DB	14,465.646
- Share class EB	11,810.454
- Share class IB	36,664.078
- Share class UB	180,282.321
31/05/2024	
- Share class B	210,408.270
- Share class DB	320.005
- Share class EB	18,852.670
- Share class IB	23,507.190
- Share class UB	82,539.284

Net asset value per share

31/05/2022

- Share class B	948.64
- Share class DB	942.03
- Share class EB	929.68
- Share class IB	947.35
- Share class UB	93.01

31/05/2023

- Share class B	948.75
- Share class DB	942.63
- Share class EB	929.69
- Share class IB	947.49
- Share class UB	93.02

31/05/2024

- Share class B	960.99
- Share class DB	955.59
- Share class EB	941.69
- Share class IB	959.71
- Share class UB	94.22

Change in net assets

Credit Suisse Money Market Fund - CHF

(in CHF)

Net assets, beginning of period	309,830,722.39
- thereof share class B	233,705,367.27
- thereof share class DB	13,635,699.31
- thereof share class EB	10,980,053.38
- thereof share class IB	34,738,922.08
- thereof share class UB	16,770,680.35
Distributions	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Subscriptions	52,485,195.07
- thereof share class B	15,683,128.64
- thereof share class DB	3,957,791.29
- thereof share class EB	18,262,053.38
- thereof share class IB	12,999,999.33
- thereof share class UB	1,582,222.43
Redemptions	-115,132,501.01
- thereof share class B	-49,906,968.54
- thereof share class DB	-17,336,959.03
- thereof share class EB	-11,654,955.03
- thereof share class IB	-25,515,250.42
- thereof share class UB	-10,718,367.99
Income equalization	182,164.23
- thereof share class B	117,939.70
- thereof share class DB	37,809.22
- thereof share class EB	-48,436.93
- thereof share class IB	38,988.10
- thereof share class UB	35,864.14

Net income	3,232,031.43
- thereof share class B	2,601,794.51
- thereof share class DB	11,453.07
- thereof share class EB	214,649.22
- thereof share class IB	297,328.72
- thereof share class UB	106,805.91
 Net assets, end of period	 250,597,612.11
- thereof share class B	202,201,261.58
- thereof share class DB	305,793.86
- thereof share class EB	17,753,364.02
- thereof share class IB	22,559,987.81
- thereof share class UB	7,777,204.84

Shares in circulation

Credit Suisse Money Market Fund - CHF

Balance, beginning of period

- Share class B	246,330.116
- Share class DB	14,465.646
- Share class EB	11,810.454
- Share class IB	36,664.078
- Share class UB	180,282.321

Issued shares

- Share class B	16,429.744
- Share class DB	4,190.000
- Share class EB	19,527.797
- Share class IB	13,631.549
- Share class UB	16,915.022

Redeemed shares

- Share class B	-52,351.590
- Share class DB	-18,335.641
- Share class EB	-12,485.581
- Share class IB	-26,788.437
- Share class UB	-114,658.059

Balance, end of period

- Share class B	210,408.270
- Share class DB	320.005
- Share class EB	18,852.670
- Share class IB	23,507.190
- Share class UB	82,539.284

Assets as per 31/05/2024

Credit Suisse Money Market Fund - CHF

	Balance 01/06/2023	Purchases ¹	Sales ¹	Balance 31/05/2024	Price	Value in CHF	% of NAV
Transferable securities, that are listed or traded on an official stock exchange							
Zerobonds							
Zerobonds in CHF							
Schweiz Eidg 24 0% S3.0852	0	11,000,000	0	11,000,000	99.70	10,967,440	4.38
CDC 24 0%(XS2730656522)	0	7,000,000	0	7,000,000	100.00	6,999,706	2.79
Landw Rentenbank 24 0% (XS2809743581)	0	7,000,000	0	7,000,000	99.92	6,994,461	2.79
Landw Rentenbank 24 0% (XS2796497704)	0	7,000,000	0	7,000,000	99.90	6,993,250	2.79
Ldkr Baden-W-Foerd 24 0% (XS2796498850)	0	7,000,000	0	7,000,000	99.90	6,993,145	2.79
Deutsche Bank 24 0%	0	7,000,000	0	7,000,000	99.90	6,992,640	2.79
Coop Rabobank 24 0% (XS2805437212)	0	7,000,000	0	7,000,000	99.85	6,989,360	2.79
Schweiz Eidg 24 0% S3.0846	0	7,000,000	0	7,000,000	99.83	6,988,185	2.79
OP Corp Bank 24 0% (XS2813759540)	0	7,000,000	0	7,000,000	99.51	6,965,624	2.78
Toronto Dominion Bk 24 0% (XS2826812856)	0	7,000,000	0	7,000,000	99.43	6,960,149	2.78
Schweiz Eidg 24 0% S3.0845	0	6,000,000	0	6,000,000	99.88	5,992,560	2.39
Belfius Banque 24 0% (BE6351870199)	0	6,000,000	0	6,000,000	99.12	5,946,930	2.37
Schweiz Eidg 24 0% S3.0840	0	5,000,000	0	5,000,000	100.00	4,999,950	2.00
CDC 24 0%(XS2800011806)	0	5,000,000	0	5,000,000	99.87	4,993,702	1.99
Schweiz Eidg 24 0% S3.0847	0	5,000,000	0	5,000,000	99.83	4,991,300	1.99
Kred Wiederaufbau 24 0% (XS2809772176)	0	5,000,000	0	5,000,000	99.80	4,990,185	1.99
BFCM 24 0%(FR0128568724)	0	4,000,000	0	4,000,000	99.49	3,979,624	1.59
ACOSS 24 0%(XS2790171370)	0	3,000,000	0	3,000,000	99.91	2,997,306	1.20
Schweiz Eidg 24 0% S3.0851	0	3,000,000	0	3,000,000	99.69	2,990,700	1.19
BFCM 24 0%(FR0128511161)	0	3,000,000	0	3,000,000	99.51	2,985,280	1.19
Schweiz Eidg 24 0% SA.0804	0	5,900,000	3,000,000	2,900,000	99.93	2,897,825	1.16
ACOSS 23 0%(XS2693774882)	0	7,000,000	7,000,000	0	0.00	0	0.00
ACOSS 23 0%(XS2655925894)	0	10,000,000	10,000,000	0	0.00	0	0.00
ACOSS 23 0%(XS2615319923)	10,000,000	0	10,000,000	0	0.00	0	0.00
ACOSS 23 0%(XS2600720994)	5,000,000	0	5,000,000	0	0.00	0	0.00
ACOSS 24 0%(XS2775991800)	0	7,000,000	7,000,000	0	0.00	0	0.00
ACOSS 24 0%(XS2790171370)	0	3,000,000	3,000,000	0	0.00	0	0.00
ACOSS 24 0%(XS2722877672)	0	3,000,000	3,000,000	0	0.00	0	0.00
ACOSS 24 0%(XS2795375562)	0	7,000,000	7,000,000	0	0.00	0	0.00
BCEE 23 0%	8,000,000	0	8,000,000	0	0.00	0	0.00
BCEE 24 0%	0	7,000,000	7,000,000	0	0.00	0	0.00
Belfius Banque 24 0% (BE6348389303)	0	7,000,000	7,000,000	0	0.00	0	0.00
Belfius Finance Co 23 0% (XS2583634006)	2,000,000	0	2,000,000	0	0.00	0	0.00

	Balance			Balance				
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price	Value in CHF	% of NAV	
Belfius Finance Co 23 0% (XS2597735476)	7,000,000	0	7,000,000	0	0.00	0	0.00	
Belfius Finance Co 23 0% (XS2638380928)	0	7,000,000	7,000,000	0	0.00	0	0.00	
BFCM 23 0%(FR0128019330)	7,000,000	0	7,000,000	0	0.00	0	0.00	
BFCM 23 0%(FR0128200120)	0	7,000,000	7,000,000	0	0.00	0	0.00	
BNG 23 0%	8,000,000	0	8,000,000	0	0.00	0	0.00	
CDC 23 0%(FR0127849315)	10,000,000	0	10,000,000	0	0.00	0	0.00	
CDC 23 0%(FR0128001148)	0	10,000,000	10,000,000	0	0.00	0	0.00	
Coop Rabobank 23 0% (XS2568966993)	7,000,000	0	7,000,000	0	0.00	0	0.00	
Coop Rabobank 23 0% (XS2638437975)	0	8,000,000	8,000,000	0	0.00	0	0.00	
Coop Rabobank 24 0% (XS2736476511)	0	7,000,000	7,000,000	0	0.00	0	0.00	
DZ BANK 23 0% (XS2603692539)	8,000,000	0	8,000,000	0	0.00	0	0.00	
DZ BANK 23 0% (XS2642404334)	0	8,000,000	8,000,000	0	0.00	0	0.00	
EIB 23 0%	12,000,000	0	12,000,000	0	0.00	0	0.00	
Kommuninv I Sve 23 0% (XS2570750013)	10,000,000	0	10,000,000	0	0.00	0	0.00	
Kommuninv I Sve 23 0% (XS2642546985)	0	8,000,000	8,000,000	0	0.00	0	0.00	
Kred Wiederaufbau 23 0% (XS2613544381)	8,000,000	0	8,000,000	0	0.00	0	0.00	
Kred Wiederaufbau 23 0% (XS2706253809)	0	7,000,000	7,000,000	0	0.00	0	0.00	
Kred Wiederaufbau 24 0% (XS2737006093)	0	7,000,000	7,000,000	0	0.00	0	0.00	
Kred Wiederaufbau 24 0% (XS2790102722)	0	7,000,000	7,000,000	0	0.00	0	0.00	
Landw Rentenbank 23 0% (XS2710789608)	0	8,000,000	8,000,000	0	0.00	0	0.00	
Landw Rentenbank 23 0% (XS2601046241)	9,000,000	0	9,000,000	0	0.00	0	0.00	
Landw Rentenbank 23 0% (XS2696044929)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Landw Rentenbank 24 0% (XS2710789608)	0	8,000,000	8,000,000	0	0.00	0	0.00	
Landw Rentenbank 24 0% (XS2776655735)	0	7,000,000	7,000,000	0	0.00	0	0.00	
Landw Rentenbank 24 0% (XS2793676698)	0	7,000,000	7,000,000	0	0.00	0	0.00	
Landw Rentenbank 24 0% (XS2740296848)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Ldkr Baden-W-Foerd 23 0%	0	7,000,000	7,000,000	0	0.00	0	0.00	
Ldkr Baden-W-Foerd 24 0% (XS2734137156)	0	8,000,000	8,000,000	0	0.00	0	0.00	
Ldkr Baden-W-Foerd 24 0% (XS2796498850)	0	7,000,000	7,000,000	0	0.00	0	0.00	
NRW.BANK 23 0% (XS2660293148)	0	7,000,000	7,000,000	0	0.00	0	0.00	
NRW.BANK 23 0% (XS2617117028)	4,000,000	0	4,000,000	0	0.00	0	0.00	

	Balance			Balance		Value	% of
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price	in CHF	NAV
NWB 23 0%(XS2661250113)	0	8,000,000	8,000,000	0	0.00	0	0.00
NWB 23 0%(XS2582360413)	9,000,000	0	9,000,000	0	0.00	0	0.00
OP Corp Bank 23 0%	8,000,000	0	8,000,000	0	0.00	0	0.00
OP Corp Bank 24 0% (XS2673828674)	0	7,000,000	7,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0788	5,000,000	0	5,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0792	4,000,000	0	4,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0793	10,000,000	0	10,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0794	9,000,000	0	9,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0795	12,000,000	0	12,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0796	3,000,000	0	3,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0798	3,000,000	0	3,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0799	8,000,000	0	8,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0801	0	5,000,000	5,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0805	0	7,000,000	7,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0806	0	3,000,000	3,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0807	0	9,000,000	9,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0808	0	11,000,000	11,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0809	0	3,000,000	3,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0812	0	10,800,000	10,800,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0814	0	3,000,000	3,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0815	0	2,000,000	2,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% SA.0752	4,600,000	0	4,600,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0818	0	7,000,000	7,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0819	0	6,000,000	6,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0820	0	11,000,000	11,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0821	0	10,000,000	10,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0825	0	10,000,000	10,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0826	0	3,000,000	3,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0827	0	2,000,000	2,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0831	0	7,000,000	7,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0832	0	6,000,000	6,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0833	0	10,000,000	10,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0834	0	5,000,000	5,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0838	0	9,000,000	9,000,000	0	0.00	0	0.00
Schweiz Eidg 24 0% S3.0839	0	4,000,000	4,000,000	0	0.00	0	0.00
Toronto Dominion Bk 24 0% (XS2727063300)	0	7,000,000	7,000,000	0	0.00	0	0.00
Toronto Dominion Bk 24 0% (XS2790164243)	0	7,000,000	7,000,000	0	0.00	0	0.00
UBS London 23 0%	7,000,000	0	7,000,000	0	0.00	0	0.00
Total Zerobonds in CHF						121,609,322	48.53
Total Zerobonds						121,609,322	48.53

Bonds

Bonds in CHF

Muni Finance 24 0.75%	0	14,130,000	0	14,130,000	99.80	14,101,034	5.63
BEI 24 1.5%	0	12,435,000	0	12,435,000	100.00	12,435,000	4.96
Oest Kontrollbank 24 2.625%	0	10,000,000	0	10,000,000	100.53	10,053,000	4.01
Prov Quebec 24 0.75%	0	9,000,000	0	9,000,000	99.64	8,967,600	3.58
Apple 24 0.375%	0	7,400,000	0	7,400,000	99.51	7,363,740	2.94
DeutschBahnFin 24 1.5%	0	7,220,000	0	7,220,000	100.01	7,220,361	2.88
Nordrhein-Westfalen 24 0.875%	0	7,045,000	0	7,045,000	99.89	7,037,251	2.81

	Balance			Balance		Value	% of
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price	in CHF	NAV
CA Home Loan 24 1.125%	0	6,650,000	0	6,650,000	100.00	6,650,000	2.65
Westpac Banking 24 0.4%	0	6,200,000	0	6,200,000	99.99	6,199,566	2.47
AFD 25 2.625%	0	6,000,000	0	6,000,000	100.70	6,042,000	2.41
NWB 24 1.25%	0	5,715,000	0	5,715,000	99.94	5,711,571	2.28
ANZ New Zealand 24 0.35%	0	4,500,000	0	4,500,000	99.54	4,479,300	1.79
ASB Bank 24 0.2%	0	3,000,000	0	3,000,000	99.78	2,993,400	1.19
ASB Bank 25 0.45%	0	1,000,000	0	1,000,000	99.25	992,500	0.40
Credit Agricole 24 2.125%	0	500,000	0	500,000	100.22	501,120	0.20
ABN AMRO 23 1.5%	6,500,000	0	6,500,000	0	0.00	0	0.00
ANZ New Zealand 23 0.25%	6,500,000	1,000,000	7,500,000	0	0.00	0	0.00
Bank of Montreal 23 0.096%	1,500,000	1,500,000	3,000,000	0	0.00	0	0.00
BNG 24 1.25%	1,000,000	6,230,000	7,230,000	0	0.00	0	0.00
CIBC 23 0.1%	1,000,000	1,200,000	2,200,000	0	0.00	0	0.00
CIBC 23 0.15%	7,600,000	0	7,600,000	0	0.00	0	0.00
Credit Agricole 23 0.2%	1,500,000	0	1,500,000	0	0.00	0	0.00
Credit Agricole 23 0.625%	740,000	0	740,000	0	0.00	0	0.00
CRH 24 2.375%	1,700,000	3,610,000	5,310,000	0	0.00	0	0.00
DeutschBahnFin 23 1.375%	8,020,000	1,010,000	9,030,000	0	0.00	0	0.00
EBN 23 1.625%	9,130,000	0	9,130,000	0	0.00	0	0.00
EIB 23 1.625%	11,210,000	1,685,000	12,895,000	0	0.00	0	0.00
Fin Foncier 24 1.5%	0	1,000,000	1,000,000	0	0.00	0	0.00
JPMorgan Chase 23 0.5%	0	7,100,000	7,100,000	0	0.00	0	0.00
Niederösterreich 23 0.35%	9,400,000	4,350,000	13,750,000	0	0.00	0	0.00
Nordea Bk 23 0.25%	3,000,000	0	3,000,000	0	0.00	0	0.00
Prov Quebec 24 1.5%	1,150,000	750,000	1,900,000	0	0.00	0	0.00
RBC 23 0.1%	6,780,000	0	6,780,000	0	0.00	0	0.00
Slovakia 23 2.125%	6,000,000	0	6,000,000	0	0.00	0	0.00
Westpac Banking 23 0.4%	350,000	0	350,000	0	0.00	0	0.00
Westpac Sec 24 0.375%	0	1,800,000	1,800,000	0	0.00	0	0.00
Total Bonds in CHF						100,747,442	40.20
Total Bonds						100,747,442	40.20
Total Transferable securities, that are listed or traded on an official stock exchange						222,356,764	88.73
Total Transferable securities						222,356,764	88.73
Bank deposits						30,000,000	11.97
Other assets						772,405	0.31
Total assets						253,129,169	101.01
Bank liabilities						-2,321,522	-0.93
Liabilities						-210,035	-0.08
Net assets						250,597,612	100.00

¹ incl. splits, security exchanges, bonus shares and right allocations

Derivative instruments

During the period, there were no transactions in derivative instruments.

ESG-Information (unaudited)

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product Name: Credit Suisse Money Market Fund - CHF

Legal entity identification: 529900TP4U8AI11HKM51

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective: ___%**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective: ___%**

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This Subfund promotes environmental, social and governance (ESG) characteristics (within the meaning of Art. 8 of Regulation (EU) 2019/2088). The Management Company and the Investment Manager applied the Credit Suisse Asset Management (CSAM) Sustainable Investing Policy to this Subfund. This Subfund promoted the following environmental and social characteristics:

- to invest into companies that comply with international treaties on controversial weapons (norms-based exclusions on direct investments)
- not to invest into companies that derive more than 5% of their revenue from conventional weapons and firearms, tobacco production, gambling, or adult entertainment (values-based exclusions on direct investments)
- not to invest into companies that either derive more than 20% of their revenue from tobacco distribution or conventional weapons support systems and services (values-based exclusions on direct investments)
- not to invest into companies that either derive more than 20% of their revenues from coal (coal mining and coal-based electricity generation) and 5% of their revenues in arctic oil and gas, or 10% of their revenues from oil sands (values-based exclusions on direct investments)
- adherence to, and conducting business activities in accordance with, international norms such as the “United Nations Global Compact Principles” (UNGC) (business-conduct exclusions on direct investments)
- higher exposure to investments with positive or neutral Fixed Income ESG signal and limit exposure to investments with negative Fixed Income ESG signal within the defined limits
- contribution to good governance and sustainable practices through engagement with investee companies in line with CSAM’s Sustainable Investing Policy (Active Ownership)

The extent to which the environmental and/or social characteristics were met is measured by the sustainability indicators shown below. Derivatives were not used to attain the environmental or social characteristics.

Please find further information on ESG Integration, ESG Exclusions and Engagement below in the question “What actions have been taken to meet the environmental and/or social characteristics during the reference period?” and online at www.credit-suisse.com/esg.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The table below shows the output of the Sustainability Indicators applicable to this Subfund as of 31.05.2024. While the sustainability indicators have been monitored continuously during the reference period, the data below does not represent an average for the reference period.

More information about the data sources and applied methodologies for each Sustainability Indicator can be found online at: www.credit-suisse.com/esg.

Sustainability Indicator*	Portfolio	Indicator Output
ESG Rating	AAA: 7.47%, AA: 47.42%, A: 23.49%, BBB: 5.26%, BB: 0.00%, B: 0.00%, CCC: 0.00%, Not ratable**: 10.80%, No data coverage**: 5.57%	Investment exposure by ESG Rating: AAA (highest): 0–100% AA: 0–100% A: 0–100% BBB: 0–100% BB: 0–100% B: 0–100% CCC (lowest): 0–100%
Environmental pillar score	6.28	Portfolio aggregate environmental pillar score: 1 (lowest) – 10 (highest)
Social pillar score	5.81	Portfolio aggregate social pillar score: 1 (lowest) – 10 (highest)
Governance pillar score	7.39	Portfolio aggregate governance pillar score: 1 (lowest) – 10 (highest)

ESG controversy flag	Green: 17.40%, Yellow: 7.17%, Orange: 4.54%, Red: 0.00%, Not ratable**: 64.45%, No data coverage**: 6.43%	Investment exposure by ESG controversy flag: Green: 0–100% Yellow: 0–100% Orange: 0–100% Red: 0–100%
CSAM ESG exclusions***	Pre- and post-trade checks are in place to detect investments that breach the ESG exclusions. Any detected breach is escalated and remedied.	This indicator reflects that the portfolio complied with the applicable ESG exclusions as described in the exclusion section of the website (during the entire reference period, CSAM adhered to ESG exclusion criteria, as stated in the CSAM Sustainable Investing Policy).
Proprietary fixed income ESG signal	Positive: 23.01%, Neutral: 17.57%, Negative: 0.00%, Not rated**: 0.00%, Not ratable**: 59.42%	Portfolio exposure by proprietary fixed income ESG signal: Positive: 0–100% Neutral: 0–100% Negative: 0–100%

* None of the Sustainability Indicators were subject to an assurance provided by an auditor or a review by a third party.

** These categories can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

*** Note that the amount of investments that were restricted due to the ESG exclusions depend on the investable universe of the Subfund.

...and compared to previous periods?

The table below presents data from the previous reference period (as of 31.05.2023). The data may differ compared to the previously published report as the most recently available data was taken into account, as the data provider(s) may have retroactively updated some figures. While the sustainability indicators have been monitored continuously during the reference period, the data below does not represent an average for the reference period.

More information about the data sources and applied methodologies for each Sustainability Indicator can be found online at: www.credit-suisse.com/esg.

Sustainability Indicator*	Portfolio	Indicator Output
ESG Rating	AAA: 8.05%, AA: 45.16%, A: 19.18%, BBB: 6.98%, BB: 0.00%, B: 0.00%, CCC: 0.00%, Not ratable**: 9.56%, No data coverage**: 11.07%	Investment exposure by ESG Rating: AAA (highest): 0–100% AA: 0–100% A: 0–100% BBB: 0–100% BB: 0–100% B: 0–100% CCC (lowest): 0–100%
Environmental pillar score	5.57	Portfolio aggregate environmental pillar score: 1 (lowest) – 10 (highest)
Social pillar score	6.04	Portfolio aggregate social pillar score: 1 (lowest) – 10 (highest)
Governance pillar score	7.24	Portfolio aggregate governance pillar score: 1 (lowest) – 10 (highest)
ESG controversy flag	Green: 4.93%, Yellow: 5.72%, Orange: 4.26%, Red: 0.00%, Not ratable**: 78.72%, No data coverage**: 6.37%	Investment exposure by ESG controversy flag: Green: 0–100% Yellow: 0–100% Orange: 0–100% Red: 0–100%
CSAM ESG exclusions***	Pre- and post-trade checks are in place to detect investments that breach the	This indicator reflects that the portfolio complied with the applicable ESG exclusions as described in the exclusion

	ESG exclusions. Any detected breach is escalated and remedied.	section of the website (during the entire reference period, CSAM adhered to ESG exclusion criteria, as stated in the CSAM Sustainable Investing Policy).
Proprietary fixed income ESG signal	Positive: 19.40%, Neutral: 7.49%, Negative: 0.00%, Not rated**: 0.00%, Not ratable**: 73.11%	Portfolio exposure by proprietary fixed income ESG signal: Positive: 0–100% Neutral: 0–100% Negative: 0–100%

* None of the Sustainability Indicators were subject to an assurance provided by an auditor or a review by a third party.

** These categories can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

*** Note that the amount of investments that were restricted due to the ESG exclusions depend on the investable universe of the Subfund.

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Subfund did not make any sustainable investments.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This Subfund did not target any minimum proportion of sustainable investment. CSAM used various indicators linked to principal adverse impacts on sustainability factors (PAI Indicators) and further indicators from its exclusion framework to assess whether sustainable investments caused significant harm to any environmental or social investment objective.

How were the indicators for adverse impacts on sustainability factors taken into account?

During the Reference Period, the PAI Indicators applied by CSAM to identify investments which qualify as SFDR Sustainable Investments in line with CS SFDR Sustainable Investment Methodology included a set of criteria and thresholds to determine if an investment passed the DNSH condition as follows:

Investments must not:

1. have a significant negative contribution to climate change. This criterion makes use of an indicator that flags the biggest emitters of greenhouse gas globally and relates to PAI 1, 2, 3 and 15.
2. be subject to norms-, value and business conduct exclusions and other investment restrictions which address PAI 4, 10, 14 and 16.
3. be subject to severe ESG controversies which address PAI 7 and 10 where applicable.
4. be strongly lagging its industry peers in overall ESG performance. This criterion has been applied to cover the remainder of the PAI to the extent possible.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

— **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments were aligned with the 'OECD Guidelines for Multinational Enterprises' and the 'UN Guiding Principles on Business and Human Rights'. The alignment was assessed as part of the CS ESG Exclusion framework. Companies that exhibit severe weaknesses in business conduct, particularly with regard to breaches of the 'United Nations Global Compact Principles' (UNGC) and companies placed on the watchlist, but with no immediate exclusion, were flagged not to be considered SFDR Sustainable Investments due to DNSH.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides the exposure to all mandatory PAI from the Commission Delegated Regulation (EU) 2022/1288. The Adverse Sustainability Indicator/Metric values are calculated as an average based on quarterly data representing the reference period from 01.06.2023 - 31.05.2024.

Please note that CSAM may choose or may not be able to consider and/or mitigate all of the herein reported PAI given the Subfund's investment strategy, asset class or the availability of reliable data. Consideration of PAI may be subject to change given evolving data availability and quality. Please refer to the EET for the most recent overview of which PAI are considered at Subfund level.

Please find further information on CSAM PAI Framework online at www.credit-suisse.com/esg.

Adverse Sustainability Indicator / Metric	Impact *	Eligible Assets (%) **	Data Coverage (%) ***
Indicators applicable to investments in investee companies			
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS			
<i>GHG Emissions</i>			
1. GHG emissions Scope 1 (in metric tons)	1.76	35.76	10.99
1. GHG emissions Scope 2 (in metric tons)	8.85	35.76	10.99
1. GHG emissions Scope 3 (in metric tons)	1,933.41	35.76	10.99
1. GHG emissions Total (in metric tons)	1,944.87	35.76	10.99
2. Carbon footprint (Scope 1,2 and 3 in metric tons per EUR million invested)	8.24	35.76	12.41
3. GHG intensity of investee companies (Scope 1,2, and 3 in metric tons per EUR million revenue)	209.67	35.76	25.07
4. Exposure to companies active in the fossil fuel sector (in percent) ****	0.00	35.76	27.78
5. Share of nonrenewable energy consumption and production (in percent)	10.41	35.76	16.81

6.A. Energy consumption intensity per high impact climate sector - NACE A (in GWh per EUR million revenue) *****	0.00	35.76	0.00
6.B. Energy consumption intensity per high impact climate sector - NACE B (in GWh per EUR million revenue) *****	0.00	35.76	0.00
6.C. Energy consumption intensity per high impact climate sector - NACE C (in GWh per EUR million revenue) *****	0.00	35.76	18.25
6.D. Energy consumption intensity per high impact climate sector - NACE D (in GWh per EUR million revenue) *****	0.00	35.76	0.00
6.E. Energy consumption intensity per high impact climate sector - NACE E (in GWh per EUR million revenue) *****	0.00	35.76	0.00
6.F. Energy consumption intensity per high impact climate sector - NACE F (in GWh per EUR million revenue) *****	0.00	35.76	0.00
6.G. Energy consumption intensity per high impact climate sector - NACE G (in GWh per EUR million revenue) *****	0.00	35.76	0.00
6.H. Energy consumption intensity per high impact climate sector - NACE H (in GWh per EUR million revenue) *****	0.00	35.76	0.00
6.L. Energy consumption intensity per high impact climate sector - NACE L (in GWh per EUR million revenue) *****	0.00	35.76	0.00
Biodiversity			
7. Activities negatively affecting biodiversity sensitive areas (in percent)	0.00	35.76	27.78
Water			
8. Emissions to water (in metric tons, per million EUR invested)	0.00	35.76	0.00
Waste			
9. Hazardous waste ratio (in metric tons, per million EUR invested)	0.00	35.76	3.72
SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS			
Social and employee matters			
10. Violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	0.00	35.76	27.78
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	9.42	35.76	27.36
12. Unadjusted gender pay gap (in percent of male gross earnings)	1.57	35.76	9.87
13. Board gender diversity (female board members, expressed as a percentage of all board members)	8.26	35.76	21.45
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons) (in percent)	0.00	35.76	27.78
Indicators applicable to investments in sovereigns and supranationals			
Environmental			
15. GHG intensity (Scope 1, 2, and 3 in metric tons per EUR million GDP)	31.71	54.43	26.77
Social			
16. Investee countries subject to social violations (absolute)	0	54.43	0.00

16. Investee countries subject to social violations (relative)	0.00	54.43	0.00
Indicators applicable to investments in real estate assets			
Fossil fuels			
17. Exposure to fossil fuels through real estate assets (in percent)	n/a	0.00	0.00
Energy efficiency			
18. Exposure to energy-inefficient real estate assets (in percent)	n/a	0.00	0.00

* Impact: The value represents non-normalized portfolio level exposure to a given PAI indicator. This means that the PAI values use the actual weights of portfolio exposures.

** Eligible Assets: Percentage of AUM of the entire portfolio (including cash) for which the PAI is applicable. As an example, government bonds held by the fund cannot be measured against PAI indicators applicable to an investee company.

*** Data coverage: Percentage of AUM of the entire portfolio for which PAI indicator data is available.

**** Flags the companies with exposure to fossil fuels related activities, including extraction, processing, storage and transportation of fossil fuels.

***** The coverage of the PAI 6 are limited to the 9 high impact climate sectors defined by SFDR.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is:

31.05.2024

Largest investments	NACE Sector code	% Assets	Country
KUNTARAOITUS OYJ / 0.750% / 17.09.2024	K. Financial and insurance activities	5.66	Finland
EUROPEAN INVESTMENT BANK / 1.500% / 02.08.2024	K. Financial and insurance activities	5.03	Supranational
SWITZERLAND (CONFEDERATION OF) / 29.08.2024	O. Public administration and defense; compulsory social security	4.38	Switzerland
OESTERREICH KONTROLLBANK / 2.625% / 22.11.2024	K. Financial and insurance activities	4.07	Austria
QUEBEC (PROVINCE OF) / 0.750% / 21.11.2024	O. Public administration and defense; compulsory social security	3.60	Canada
APPLE INC / 0.375% / 25.11.2024	C. Manufacturing	2.95	United States of America
DEUTSCHE BAHN FINANCE GMBH / 1.500% / 26.08.2024	K. Financial and insurance activities	2.92	Germany
NORTH-RHINE WESTPHALIA STATE OF / 0.875% / 29.07.2024	O. Public administration and defense; compulsory social security	2.83	Germany
CAISSE DES DEPOTS ET CONSIGNATIONS	O. Public administration and defense; compulsory social security	2.80	France
DZ BANK AG DEUTSCHE ZENTRAL GENOSS	K. Financial and insurance activities	2.80	Germany
LANDWIRTSCHAFTLICHE RENTENBANK	K. Financial and insurance activities	2.80	Germany
LANDESKREDITBANK BADEN WUERTEMBERG	K. Financial and insurance activities	2.80	Germany
LANDWIRTSCHAFTLICHE RENTENBANK	K. Financial and insurance activities	2.80	Germany
COOPERATIEVE RABOBANK UA	K. Financial and insurance activities	2.79	Netherlands
SWITZERLAND (CONFEDERATION OF) / 18.07.2024	O. Public administration and defense; compulsory social security	2.79	Switzerland

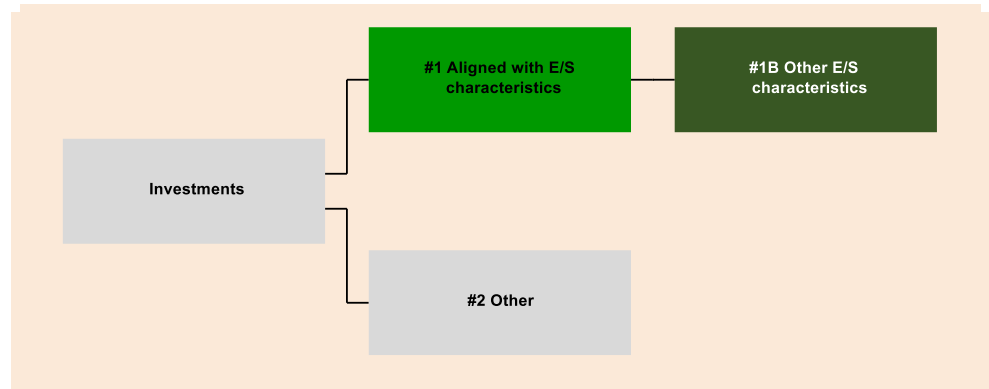
* Look-through enabled where possible, excl. cash and derivatives. Portfolio Exposure as of 31.05.2024. It does not represent an average for the reference period.



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

● What was the asset allocation?



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which were neither aligned with the environmental or social characteristics, nor qualified as sustainable investments.

Please refer to the section “What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?” for further information.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that did not qualify as sustainable investments.

The proportion of investments used to meet the environmental or social characteristics promoted by this Subfund (category #1 above) was 83.63% of its total net assets. Within this category the Subfund held a proportion of 0.00% of its total net assets in sustainable investments (category #1A above). The data is valid as of 31.05.2024. It does not represent an average for the reference period.

● In which economic sectors were the investments made?

Subfund Sectoral Exposure

NACE Sector Code *	Portfolio Exposure **
C. Manufacturing	2.95%
K. Financial and insurance activities	55.48%
O. Public administration and defense; compulsory social security	30.77%
Others	10.80%

* Please note that the NACE sector allocation is not used in the Subfund's investment strategy. It is provided for disclosure purposes only. For example, the Subfund's investment strategy makes use of company's revenue exposure in accordance with CSAM's ESG Exclusion framework and does not exclude companies based on their NACE sector allocation.

** Portfolio Exposure as of 31.05.2024. It does not represent an average for the reference period. The “Other” category can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

Subfund Exposure to Fossil Fuels Sub-Sectors

NACE Sector Code *	NACE name	Portfolio Exposure **
B5.1.0	Mining of hard coal	0.00%
B5.2.0	Mining of lignite	0.00%
B6.1.0	Extraction of crude petroleum	0.00%
B6.2.0	Extraction of natural gas	0.00%
B9.1.0	Support activities for petroleum and natural gas extraction	0.00%
C19.2.0	Manufacture of refined petroleum products	0.00%
D35.2.1	Manufacture of gas	0.00%
D35.2.2	Distribution of gaseous fuels through mains	0.00%
D35.2.3	Trade of gas through mains	0.00%
G46.7.1	Wholesale of solid, liquid and gaseous fuels and related products	0.00%

* Please note that the NACE sector allocation is not used in the Subfund's investment strategy. It is provided for disclosure purposes only. For example, the Subfund's investment strategy makes use of company's revenue exposure in accordance with CSAM's ESG Exclusion framework and does not exclude companies based on their NACE sector allocation.

** Portfolio Exposure as of 31.05.2024. It does not represent an average for the reference period.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

As of 31.05.2024, 0% of the Subfund's investments were made into sustainable investments with an environmental objective aligned with the EU Taxonomy.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy⁴**

Yes

In fossil gas

In nuclear energy

No

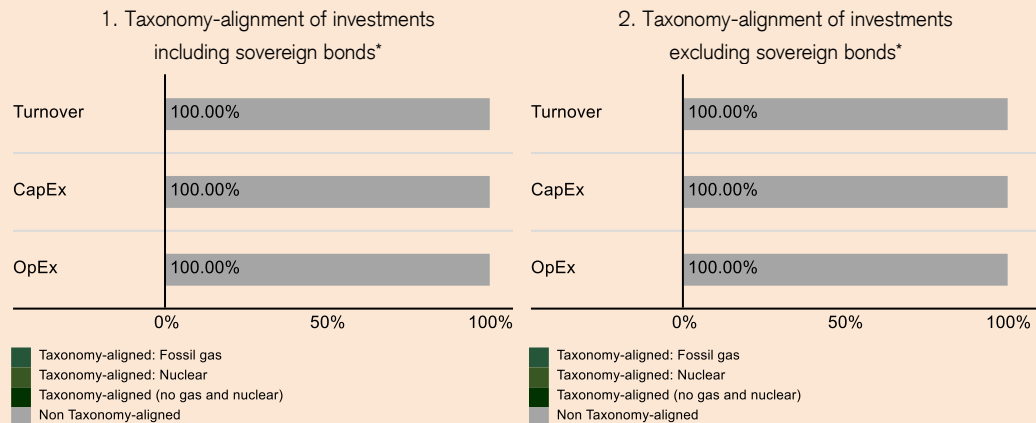
⁴ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, "sovereign bonds" consist of all sovereign exposures

The Subfund's reported EU Taxonomy alignment was not subject to assurance or review by a third party.


● **What was the share of investments in transitional and enabling activities?**

Of the 0.00% of sustainable investments with an environmental objective aligned with the EU Taxonomy as of 31.05.2024, 0.00% were made in transitional activities and 0.00% in enabling activities.

● **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

During the previous reference period the percentage of investments that were aligned with the EU Taxonomy were 0.00% as of 31.05.2023.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

 **What was the minimum share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?**

As of 31.05.2024, 0.00% of the Subfund's investments were made into sustainable investments with an environmental objective that was not aligned with the EU Taxonomy.

 **What was the share of socially sustainable investments?**

As of 31.05.2024, 0.00% of the Subfund's investments were made into socially sustainable investments.



What investments were included under “Other”, what was their purpose and were there any minimum environmental or social safeguards?

As of 31.05.2024, 16.37% of the Subfund’s investments were made into “other”.

Investments such as cash, derivatives and structured products may have fallen under “other” since such instruments did not contribute to the E/S characteristics of this Subfund. More information about the portfolio exposure to such investments can be found in the financial section of this annual report. Such investments did not have minimum environmental or social safeguards. They may have been used as efficient portfolio management tools, for cash management, for hedging purposes, or as an additional source of return.

Additionally, investments may have fallen under “other” if insufficient ESG-related information was available. This applied in particular to asset classes for which ESG Factors were insufficiently defined or insufficient ESG related information was available. Where possible, minimum environmental or social safeguards have been applied to these underlying securities by ensuring that CSAM ESG exclusions were adhered to.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

To attain the environmental or social characteristics promoted by this Subfund, this Subfund applied ESG Exclusions, ESG Integration and engaged with investee companies.

This Subfund excluded investments in companies of the following three categories:

- Norms-based Exclusions

This Subfund excluded companies that failed to comply with international treaties on controversial weapons such as the Convention on Cluster Munitions, the Chemical Weapons Convention, the Biological Weapons Convention, the Treaty on the Non-Proliferation of Nuclear Weapons (NPT). In addition, it excluded companies that are recommended for exclusions by the Swiss Association for Responsible Investments (SVVK-ASIR) in respect to APM (anti-personnel mines), cluster munitions and nuclear weapons (outside of NPT).

- Values-based Exclusions

This Subfund excluded companies that derived more than 5% of their revenue from conventional weapons and firearms, tobacco production, gambling, or adult entertainment. It excluded companies that derived more than 20% of their revenue from tobacco distribution and conventional weapons support systems and services. In addition, a revenue limit of 20% applied to investments in coal (coal mining and coal-based electricity generation), a revenue limit of 5% applies to investments in arctic oil and gas as well as a revenue limit of 10% applies to investments in oil sands.

- Business-conduct Exclusions

Companies found to systematically violate international norms, where the breaches were particularly severe, or where management was not open to implement necessary reforms, were placed on a watch list, and may have been excluded from the Credit Suisse-wide investment universe. This process was governed by a dedicated committee that maintained the list of excluded companies and was responsible for ensuring that the list is communicated to investment teams in a timely manner.

ESG Factors were integrated into the investment process in the following four main steps:

- Identification of material ESG Factors

Investment managers used 3rd party materiality frameworks to identify relevant ESG Factors for the Subfund. Materiality frameworks are concepts that help to identify sustainability-related issues and opportunities that are likely to affect the financial condition or operating performance of potential investee companies within an industry.

- ESG security analysis

Investment managers performed security analysis based on the identified material ESG Factors. To integrate ESG Factors into the security analysis, investment managers calculated an ESG-adjusted credit view for the issuers in the fund's investment universe by applying a proprietary methodology to systematically combine the issuer's traditional credit rating with its ESG rating to derive an ESG-adjusted credit rating. The ESG-adjusted credit rating enabled investment managers to compare securities on an ESG-adjusted basis and to evaluate whether to add or keep certain securities in the portfolio during the security selection and portfolio implementation stage. ESG-adjusted credit ratings were updated as soon as an update of the underlying traditional credit rating or ESG rating became available.

- Security selection and portfolio implementation

The ESG-adjusted credit ratings were used by investment managers in the bottom-up security selection process. The position weights were derived from over- or underweighting as well as excluding securities based on the ESG-adjusted credit ratings. In this step, investment managers combined ESG-adjusted credit ratings with established tools of traditional investment management to make better informed investment decisions.

- Portfolio monitoring

Investment managers monitored the ESG Factors daily to detect significant changes in the ESG Factors of underlying securities and regularly reassessed the portfolio to decide whether to increase or decrease positions in the portfolio.

- Engagement

CSAM engaged with investee companies with the aim of increasing its impact on sustainability issues. Selected companies that were able and willing to take action were subject to engagement and CSAM sought to preserve and/or enhance the value of the companies they invested in, through engagement with issuers. The Active Ownership team defined the topics and issues CSAM wanted to discuss with investee companies. The resulting engagement activities for the reference period of this SFDR annex to the annual report were defined using certain criteria and aimed at companies in which CSAM held considerable investments through its funds. More information about the engagement activities and the most current active ownership report of CSAM can be found online at: www.credit-suisse.com/esg.



How did this financial product perform compared to the reference benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

The Subfund did not use a reference benchmark for the purpose of attaining the environmental and/or social characteristics.

- ***How did the reference benchmark differ from a broad market index?***

Not applicable.

- ***How did this financial product perform with regards to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?***

Not applicable.

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.

Credit Suisse Money Market Fund - EUR

Statement of net assets as per 31/05/2024

Credit Suisse Money Market Fund - EUR

(in EUR)

Bank deposits	
Time deposits	14,500,000.00
Transferable securities	
Bonds	110,453,910.22
Other assets	
Interests receivable	253,805.49
Total assets	125,207,715.71
Liabilities	-149,657.23
Bank liabilities	-207,911.23
Total liabilities	-357,568.46
Net asset value	124,850,147.25
- thereof share class B	67,417,148.57
- thereof share class DB	31,900,279.82
- thereof share class EB	22,388,191.37
- thereof share class IB	1,522,318.44
- thereof share class UB	1,622,209.05
Shares in circulation	
Share class B	64,254.582
Share class DB	30,724.425
Share class EB	22,353.378
Share class IB	1,444.882
Share class UB	16,285.973
Net asset value per share	
Share class B	EUR 1,049.22
Share class DB	EUR 1,038.27
Share class EB	EUR 1,001.56
Share class IB	EUR 1,053.59
Share class UB	EUR 99.61

Profit and loss accounts from 01/06/2023 until 31/05/2024

Credit Suisse Money Market Fund - EUR

(in EUR)

Income from bank deposits	37,562.08
- thereof share class B	16,939.60
- thereof share class DB	11,892.80
- thereof share class EB	7,697.97
- thereof share class IB	498.09
- thereof share class UB	533.62
Income from money market instruments	638,382.64
- thereof share class B	288,445.61
- thereof share class DB	200,493.68
- thereof share class EB	131,858.09
- thereof share class IB	8,498.95
- thereof share class UB	9,086.31
Income from securities	
Bonds	3,527,646.67
- thereof share class B	1,573,373.33
- thereof share class DB	1,135,165.18
- thereof share class EB	721,753.02
- thereof share class IB	46,916.25
- thereof share class UB	50,438.89
Other income	545.82
- thereof share class B	242.72
- thereof share class DB	176.02
- thereof share class EB	111.99
- thereof share class IB	6.70
- thereof share class UB	8.39
Adjustment to current income due to issuance of shares	599,715.83
- thereof share class B	159,929.00
- thereof share class DB	277,682.57
- thereof share class EB	159,132.42
- thereof share class IB	0.00
- thereof share class UB	2,971.84

Total income	4,803,853.04
- thereof share class B	2,038,930.26
- thereof share class DB	1,625,410.25
- thereof share class EB	1,020,553.49
- thereof share class IB	55,919.99
- thereof share class UB	63,039.05
Management company fees	49,982.85
- thereof share class B	21,485.75
- thereof share class DB	17,186.51
- thereof share class EB	9,920.19
- thereof share class IB	652.78
- thereof share class UB	737.62
Investment management fees	189,725.95
- thereof share class B	129,393.83
- thereof share class DB	10,263.40
- thereof share class EB	42,547.68
- thereof share class IB	3,325.81
- thereof share class UB	4,195.23
Depositary bank fees	53,314.98
- thereof share class B	22,918.29
- thereof share class DB	18,332.27
- thereof share class EB	10,581.54
- thereof share class IB	696.15
- thereof share class UB	786.73
Other charges	111,133.06
- thereof share class B	47,932.55
- thereof share class DB	38,011.39
- thereof share class EB	22,110.21
- thereof share class IB	1,448.90
- thereof share class UB	1,630.01
Adjustment to current income due to redemption of shares	1,565,801.34
- thereof share class B	317,636.34
- thereof share class DB	785,295.34
- thereof share class EB	427,585.93
- thereof share class IB	15,487.99
- thereof share class UB	19,795.74

Total expenses	1,969,958.18
- thereof share class B	539,366.76
- thereof share class DB	869,088.91
- thereof share class EB	512,745.55
- thereof share class IB	21,611.63
- thereof share class UB	27,145.33
Net investment income	2,833,894.86
- thereof share class B	1,499,563.50
- thereof share class DB	756,321.34
- thereof share class EB	507,807.94
- thereof share class IB	34,308.36
- thereof share class UB	35,893.72
Realised capital gains (losses)	1,643,602.93
- thereof share class B	811,288.19
- thereof share class DB	441,267.06
- thereof share class EB	347,770.64
- thereof share class IB	20,319.29
- thereof share class UB	22,957.75
Realised income	4,477,497.79
- thereof share class B	2,310,851.69
- thereof share class DB	1,197,588.40
- thereof share class EB	855,578.58
- thereof share class IB	54,627.65
- thereof share class UB	58,851.47
Net change in unrealised capital gains (losses)	172,350.38
- thereof share class B	-4,756.67
- thereof share class DB	146,235.62
- thereof share class EB	23,437.81
- thereof share class IB	3,704.47
- thereof share class UB	3,729.15
Net income	4,649,848.17
- thereof share class B	2,306,095.02
- thereof share class DB	1,343,824.02
- thereof share class EB	879,016.39
- thereof share class IB	58,332.12
- thereof share class UB	62,580.62

Distribution of net investment income

Credit Suisse Money Market Fund - EUR

(in EUR)

Net investment income of period	2,833,894.86
- thereof share class B	1,499,563.50
- thereof share class DB	756,321.34
- thereof share class EB	507,807.94
- thereof share class IB	34,308.36
- thereof share class UB	35,893.72
Distributable capital gains of previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Distributable capital gains of period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Balance carried forward from previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income available for distribution	2,833,894.86
- thereof share class B	1,499,563.50
- thereof share class DB	756,321.34
- thereof share class EB	507,807.94
- thereof share class IB	34,308.36
- thereof share class UB	35,893.72

Income distribution	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income retained for reinvestment	2,833,894.86
- thereof share class B	1,499,563.50
- thereof share class DB	756,321.34
- thereof share class EB	507,807.94
- thereof share class IB	34,308.36
- thereof share class UB	35,893.72
Balance carried forward	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00

Three-year comparison

Credit Suisse Money Market Fund - EUR

(in EUR)

Net assets

31/05/2022	191,045,603.47
- Share class B	91,803,942.70
- Share class DB	62,767,015.11
- Share class EB	29,918,949.62
- Share class IB	3,158,326.24
- Share class UB	3,397,369.80
31/05/2023	181,864,086.47
- Share class B	78,181,093.82
- Share class DB	53,216,705.32
- Share class EB	44,583,930.68
- Share class IB	2,820,491.64
- Share class UB	3,061,865.01
31/05/2024	124,850,147.25
- Share class B	67,417,148.57
- Share class DB	31,900,279.82
- Share class EB	22,388,191.37
- Share class IB	1,522,318.44
- Share class UB	1,622,209.05

Shares in circulation

31/05/2022	
- Share class B	91,108.627
- Share class DB	63,121.975
- Share class EB	31,133.072
- Share class IB	3,122.882
- Share class UB	35,522.217
31/05/2023	
- Share class B	77,054.827
- Share class DB	53,066.495
- Share class EB	46,050.196
- Share class IB	2,768.882
- Share class UB	31,791.117
31/05/2024	
- Share class B	64,254.582
- Share class DB	30,724.425
- Share class EB	22,353.378
- Share class IB	1,444.882
- Share class UB	16,285.973

Net asset value per share

31/05/2022

- Share class B	1,007.63
- Share class DB	994.38
- Share class EB	961.00
- Share class IB	1,011.35
- Share class UB	95.64

31/05/2023

- Share class B	1,014.62
- Share class DB	1,002.83
- Share class EB	968.16
- Share class IB	1,018.64
- Share class UB	96.31

31/05/2024

- Share class B	1,049.22
- Share class DB	1,038.27
- Share class EB	1,001.56
- Share class IB	1,053.59
- Share class UB	99.61

Change in net assets

Credit Suisse Money Market Fund - EUR

(in EUR)

Net assets, beginning of period	181,864,086.47
- thereof share class B	78,181,093.82
- thereof share class DB	53,216,705.32
- thereof share class EB	44,583,930.68
- thereof share class IB	2,820,491.64
- thereof share class UB	3,061,865.01
Distributions	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Subscriptions	84,116,945.55
- thereof share class B	14,143,569.57
- thereof share class DB	46,384,306.58
- thereof share class EB	23,341,069.39
- thereof share class IB	0.00
- thereof share class UB	248,000.01
Redemptions	-146,746,818.45
- thereof share class B	-27,371,317.18
- thereof share class DB	-69,552,168.87
- thereof share class EB	-46,684,278.60
- thereof share class IB	-1,371,993.31
- thereof share class UB	-1,767,060.49
Income equalization	966,085.51
- thereof share class B	157,707.34
- thereof share class DB	507,612.77
- thereof share class EB	268,453.51
- thereof share class IB	15,487.99
- thereof share class UB	16,823.90

Net income	4,649,848.17
- thereof share class B	2,306,095.02
- thereof share class DB	1,343,824.02
- thereof share class EB	879,016.39
- thereof share class IB	58,332.12
- thereof share class UB	62,580.62
Net assets, end of period	124,850,147.25
- thereof share class B	67,417,148.57
- thereof share class DB	31,900,279.82
- thereof share class EB	22,388,191.37
- thereof share class IB	1,522,318.44
- thereof share class UB	1,622,209.05

Shares in circulation

Credit Suisse Money Market Fund - EUR

Balance, beginning of period

- Share class B	77,054.827
- Share class DB	53,066.495
- Share class EB	46,050.196
- Share class IB	2,768.882
- Share class UB	31,791.117

Issued shares

- Share class B	13,702.995
- Share class DB	45,847.000
- Share class EB	23,862.709
- Share class IB	0.000
- Share class UB	2,527.558

Redeemed shares

- Share class B	-26,503.240
- Share class DB	-68,189.070
- Share class EB	-47,559.527
- Share class IB	-1,324.000
- Share class UB	-18,032.702

Balance, end of period

- Share class B	64,254.582
- Share class DB	30,724.425
- Share class EB	22,353.378
- Share class IB	1,444.882
- Share class UB	16,285.973

Assets as per 31/05/2024

Credit Suisse Money Market Fund - EUR

	Balance 01/06/2023	Purchases ¹	Sales ¹	Balance 31/05/2024	Price	Value in EUR	% of NAV
Transferable securities, that are listed or traded on an official stock exchange							
Zerobonds							
Zerobonds in EUR							
Belgium 24 0%(BE0312797690)	0	4,700,000	0	4,700,000	98.47	4,628,102	3.71
EIB 24 0%(XS2701568359)	0	4,500,000	0	4,500,000	99.63	4,483,185	3.59
Netherlands 24 0%(NL00150021D5)	0	4,500,000	0	4,500,000	98.87	4,449,060	3.56
Belgium 24 0%(BE0312795678)	0	4,200,000	0	4,200,000	99.63	4,184,397	3.35
Nordea Bk 24 0%	0	4,000,000	500,000	3,500,000	99.93	3,497,365	2.80
Belgium 25 0%	0	3,500,000	0	3,500,000	97.88	3,425,747	2.74
Sumitomo Mitsui 24 0% (BE6348776293)	0	3,000,000	0	3,000,000	99.89	2,996,697	2.40
Toyota Motor Fi 24 0% (XS2793691655)	0	3,000,000	0	3,000,000	99.74	2,992,211	2.40
Netherlands 24 0%(NL0015001Z53)	0	3,000,000	0	3,000,000	99.16	2,974,710	2.38
KBC Bank 24 0%(BE6352444119)	0	3,000,000	0	3,000,000	99.13	2,973,795	2.38
Deutschland 24 0% (DE000BU0E089)	0	2,700,000	0	2,700,000	99.24	2,679,443	2.15
Mits UFJ Tr Bk 24 0% (XS2820344336)	0	2,500,000	0	2,500,000	99.30	2,482,468	1.99
Deutschland 24 0% (DE000BU0E071)	0	2,500,000	0	2,500,000	98.97	2,474,283	1.98
ENI 24 0%(XS2836732276)	0	2,000,000	0	2,000,000	99.97	1,999,338	1.60
Saxony-Anhalt 24 0%	0	2,000,000	0	2,000,000	99.89	1,997,848	1.60
Iberdrola Intl 24 0%(XS2823913095)	0	2,000,000	0	2,000,000	99.77	1,995,364	1.60
ENI 24 0%(XS2779021844)	0	2,000,000	0	2,000,000	99.72	1,994,448	1.60
RATP 24 0%(FR0128483106)	0	2,000,000	0	2,000,000	99.71	1,994,191	1.60
Deutsche Bahn 24 0% (XS2801120895)	0	2,000,000	0	2,000,000	99.67	1,993,388	1.60
Deutschland 24 0% (DE000BU0E071)	0	2,500,000	500,000	2,000,000	99.58	1,991,657	1.60
EBRD 24 0%	0	2,000,000	0	2,000,000	98.66	1,973,100	1.58
DZ BANK 24 0%	0	2,000,000	0	2,000,000	98.39	1,967,778	1.58
OP Corp Bank 24 0% (XS2831104190)	0	2,000,000	0	2,000,000	98.16	1,963,214	1.57
Deutschland 24 0% (DE000BU0E113)	0	1,700,000	0	1,700,000	98.37	1,672,256	1.34
Allianz Finance II 25 0%	0	1,700,000	0	1,700,000	97.83	1,663,025	1.33
OP Corp Bank 24 0% (XS2637472593)	0	1,000,000	0	1,000,000	99.88	998,809	0.80
Deutschland 24 0% (DE000BU0E063)	0	1,000,000	0	1,000,000	99.85	998,507	0.80
Netherlands 24 0% (NL0015001YC3)	0	1,000,000	0	1,000,000	99.45	994,460	0.80
ABN AMRO 23 0%	1,000,000	0	1,000,000	0	0.00	0	0.00
ABN AMRO 24 0%	0	3,000,000	3,000,000	0	0.00	0	0.00
ACOSS 23 0%	0	3,000,000	3,000,000	0	0.00	0	0.00
ACOSS 24 0%(FR0128585645)	0	4,000,000	4,000,000	0	0.00	0	0.00

	Balance			Balance		Price	Value in EUR	% of NAV
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024				
ACOSS 24 0%(XS2793254199)	0	4,000,000	4,000,000	0	0.00	0	0.00	
Belgien 23 0%	7,500,000	0	7,500,000	0	0.00	0	0.00	
Belgium 23 0%(BE0312791636)	0	6,500,000	6,500,000	0	0.00	0	0.00	
Belgium 23 0%(BE0312790620)	7,700,000	0	7,700,000	0	0.00	0	0.00	
Belgium 24 0%(BE0312793657)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Belgium 24 0%(BE0312792642)	0	6,000,000	6,000,000	0	0.00	0	0.00	
Belgium 24 0%(BE0312794663)	0	5,000,000	5,000,000	0	0.00	0	0.00	
BNG 23 0%(XS2707079120)	0	5,000,000	5,000,000	0	0.00	0	0.00	
BNG 23 0%(XS2651647658)	0	5,000,000	5,000,000	0	0.00	0	0.00	
BNG 23 0%(XS2560656907)	0	3,000,000	3,000,000	0	0.00	0	0.00	
BPCE 24 0%	0	2,000,000	2,000,000	0	0.00	0	0.00	
Caterp Int Finance 24 0% (XS2809166684)	0	3,000,000	3,000,000	0	0.00	0	0.00	
Caterp Int Finance 24 0% (XS2754352289)	0	3,000,000	3,000,000	0	0.00	0	0.00	
Credit Agricole 23 0%	3,000,000	0	3,000,000	0	0.00	0	0.00	
Credit Agricole 24 0%	0	3,000,000	3,000,000	0	0.00	0	0.00	
Deutsche Bahn 24 0% (XS2782801521)	0	4,000,000	4,000,000	0	0.00	0	0.00	
Deutschland 23 0% (DE0001030880)	4,000,000	0	4,000,000	0	0.00	0	0.00	
Deutschland 23 0% (DE0001030864)	5,500,000	0	5,500,000	0	0.00	0	0.00	
Deutschland 23 0% (DE0001030856)	3,000,000	0	3,000,000	0	0.00	0	0.00	
Deutschland 24 0% (DE000BU0E055)	0	5,500,000	5,500,000	0	0.00	0	0.00	
Deutschland 24 0% (DE000BU0E048)	0	4,500,000	4,500,000	0	0.00	0	0.00	
Deutschland 24 0% (DE000BU0E030)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Deutschland 24 0% (DE000BU0E022)	5,000,000	0	5,000,000	0	0.00	0	0.00	
EIB 24 0%(XS1515245089)	0	4,500,000	4,500,000	0	0.00	0	0.00	
ENI 24 0%(XS2772274366)	0	2,000,000	2,000,000	0	0.00	0	0.00	
ENI 24 0%(XS2726265619)	0	2,500,000	2,500,000	0	0.00	0	0.00	
Eur Finance Stab 24 0%	0	4,000,000	4,000,000	0	0.00	0	0.00	
Euroclear Bank 23 0%	5,000,000	0	5,000,000	0	0.00	0	0.00	
Eurofima Basel 23 0% (XS2629484630)	5,000,000	0	5,000,000	0	0.00	0	0.00	
Eurofima Basel 23 0% (XS2666571455)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Eurofima Basel 24 0% (XS2709699925)	0	3,000,000	3,000,000	0	0.00	0	0.00	
Eurofima Basel 24 0% (XS2806408915)	0	3,000,000	3,000,000	0	0.00	0	0.00	
Iberdrola Intl 23 0%(XS2679772249)	0	4,000,000	4,000,000	0	0.00	0	0.00	
Iberdrola Intl 23 0%(XS2631782112)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Iberdrola Intl 23 0%(XS2646128962)	0	4,500,000	4,500,000	0	0.00	0	0.00	
Iberdrola Intl 23 0%(XS2637123898)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Iberdrola Intl 24 0%(XS2759993939)	0	4,000,000	4,000,000	0	0.00	0	0.00	
KBC Bank 23 0%(BE6344085913)	0	5,000,000	5,000,000	0	0.00	0	0.00	
KBC Bank 23 0%(BE6345892556)	0	3,500,000	3,500,000	0	0.00	0	0.00	

	Balance			Balance		Value in EUR	% of NAV
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price		
KBC Bank 24 0%(BE6346618059)	0	3,500,000	3,500,000	0	0.00	0	0.00
Landw Rentenbank 24 0%	0	3,000,000	3,000,000	0	0.00	0	0.00
Mits UFJ Tr Bk 23 0% (XS2632914094)	0	5,000,000	5,000,000	0	0.00	0	0.00
Mits UFJ Tr Bk 23 0% (XS2662453781)	0	5,000,000	5,000,000	0	0.00	0	0.00
Mits UFJ Tr Bk 23 0% (XS2595676375)	3,000,000	0	3,000,000	0	0.00	0	0.00
Mits UFJ Tr Bk 24 0% (XS2750308996)	0	2,000,000	2,000,000	0	0.00	0	0.00
Mits UFJ Tr Bk 24 0% (XS2805246035)	0	2,000,000	2,000,000	0	0.00	0	0.00
Mits UFJ Tr Bk 24 0% (XS2709295674)	0	5,000,000	5,000,000	0	0.00	0	0.00
Muni Finance 24 0%	0	3,000,000	3,000,000	0	0.00	0	0.00
Nestle Finance 23 0%	0	5,000,000	5,000,000	0	0.00	0	0.00
Netherlands 23 0%	0	5,000,000	5,000,000	0	0.00	0	0.00
Netherlands 24 0%(NL0015001Z53)	0	3,000,000	3,000,000	0	0.00	0	0.00
Nordea Bk 23 0%(XS2611905675)	0	5,000,000	5,000,000	0	0.00	0	0.00
Nordea Bk 23 0%(XS2578343100)	0	5,000,000	5,000,000	0	0.00	0	0.00
NWB 23 0%	0	3,000,000	3,000,000	0	0.00	0	0.00
Oest Kontrollbank 23 0%	5,000,000	0	5,000,000	0	0.00	0	0.00
Oest Kontrollbank 24 0%	0	4,000,000	4,000,000	0	0.00	0	0.00
Oesterreich 23 0%	4,000,000	0	4,000,000	0	0.00	0	0.00
OP Corp Bank 23 0% (XS2563363592)	3,000,000	0	3,000,000	0	0.00	0	0.00
OP Corp Bank 23 0% (XS2566275827)	2,000,000	0	2,000,000	0	0.00	0	0.00
Procter & Gamble 23 0% (XS2609977181)	2,000,000	0	2,000,000	0	0.00	0	0.00
Procter & Gamble 23 0% (XS2649200198)	0	2,000,000	2,000,000	0	0.00	0	0.00
Procter & Gamble 23 0% (XS2624131954)	3,000,000	0	3,000,000	0	0.00	0	0.00
RATP 23 0%(FR0128142298)	0	4,000,000	4,000,000	0	0.00	0	0.00
RATP 23 0%(FR0128101831)	0	4,000,000	4,000,000	0	0.00	0	0.00
RATP 24 0%(FR0128465186)	0	2,000,000	2,000,000	0	0.00	0	0.00
RATP 24 0%(FR0128327865)	0	4,000,000	4,000,000	0	0.00	0	0.00
SEB 23 0%	0	4,000,000	4,000,000	0	0.00	0	0.00
SHB 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00
Societ Nat SNCF 24 0%	0	4,000,000	4,000,000	0	0.00	0	0.00
Standard Chartered 23 0%	0	2,000,000	2,000,000	0	0.00	0	0.00
Sumitomo Mitsui 23 0% (XS2646104864)	0	5,000,000	5,000,000	0	0.00	0	0.00
Sumitomo Mitsui 23 0% (BE6341505335)	0	5,000,000	5,000,000	0	0.00	0	0.00
Sumitomo Mitsui 24 0% (BE6348639863)	0	4,000,000	4,000,000	0	0.00	0	0.00
Svnsk Handbk FR 23 0%	5,000,000	0	5,000,000	0	0.00	0	0.00
Toyota Motor Fi 23 0% (XS2607411019)	4,000,000	0	4,000,000	0	0.00	0	0.00
Toyota Motor Fi 23 0% (XS2661174180)	0	3,000,000	3,000,000	0	0.00	0	0.00

	Balance			Balance			Value	% of
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price	in EUR	NAV	
Toyota Motor Fi 24 0% (XS2718019123)	0	4,000,000	4,000,000	0	0.00	0	0.00	
Toyota Motor Fi 24 0% (XS2778111463)	0	4,000,000	4,000,000	0	0.00	0	0.00	
UBS London 24 0%	3,000,000	0	3,000,000	0	0.00	0	0.00	
Total Zerobonds in EUR						70,438,845	56.42	
Total Zerobonds						70,438,845	56.42	

Bonds

Bonds in EUR

Eur Finance Stab 24 1.75%	0	3,500,000	0	3,500,000	99.88	3,495,800	2.80
ANZ Banking Group 24 3.205%	0	3,000,000	0	3,000,000	99.78	2,993,400	2.40
Bk of Nova Scotia 24 3.05%	0	3,000,000	0	3,000,000	99.72	2,991,600	2.40
Kred Wiederaufbau 24 0%	0	3,000,000	0	3,000,000	99.70	2,990,850	2.40
Procter & Gamble 24 0.625%	0	3,000,000	0	3,000,000	98.72	2,961,450	2.37
BNG 24 1.125%	0	2,800,000	0	2,800,000	99.36	2,782,080	2.23
Nordrhein-Westfalen 24 1.125%	0	2,500,000	0	2,500,000	99.11	2,477,750	1.98
African Dev Bank 24 0.25%	0	2,000,000	0	2,000,000	98.40	1,967,900	1.58
Nestle Finance 24 0%	0	2,000,000	0	2,000,000	98.38	1,967,500	1.58
Westpac Banking 25 0.5%	0	2,000,000	0	2,000,000	98.16	1,963,100	1.57
Roche Finance 25 0.875%	0	2,000,000	0	2,000,000	98.06	1,961,100	1.57
Landw Rentenbank 24 0.25%	0	1,934,000	0	1,934,000	99.62	1,926,554	1.54
Prov Quebec 25 0.2%	0	1,700,000	0	1,700,000	97.15	1,651,550	1.32
CRH 25 2.4%	0	1,500,000	0	1,500,000	99.22	1,488,225	1.19
BNG 24 0.25%	0	1,480,000	0	1,480,000	99.97	1,479,556	1.19
SEB 24 0.25%	0	1,000,000	0	1,000,000	99.85	998,450	0.80
Kred Wiederaufbau 24 0.125%	0	1,000,000	0	1,000,000	98.86	988,600	0.79
Fin Foncier 25 0.75%	0	1,000,000	0	1,000,000	98.21	982,100	0.79
Landw Rentenbank 25 0.5%	0	1,000,000	0	1,000,000	97.83	978,250	0.78
Muni Finance 25 0%	0	1,000,000	0	1,000,000	96.93	969,250	0.78
ABN AMRO 23 0.5%	4,000,000	0	4,000,000	0	0.00	0	0.00
ABN AMRO 24 0.875%	0	5,000,000	5,000,000	0	0.00	0	0.00
AFD 23 0.125%	500,000	0	500,000	0	0.00	0	0.00
AFD 24 0.375%	4,000,000	0	4,000,000	0	0.00	0	0.00
Allianz Finance II 23 0.25%	2,400,000	0	2,400,000	0	0.00	0	0.00
ANZ New Zealand 23 0.125%	5,000,000	0	5,000,000	0	0.00	0	0.00
ANZ New Zealand 24 0.5%	0	3,000,000	3,000,000	0	0.00	0	0.00
CADES 23 0.125%	2,500,000	0	2,500,000	0	0.00	0	0.00
Coca-Cola 24 0.5%	0	1,800,000	1,800,000	0	0.00	0	0.00
CRH 23 3.9%	3,000,000	0	3,000,000	0	0.00	0	0.00
CRH 24 3.6%	0	2,500,000	2,500,000	0	0.00	0	0.00
DeutschBahnFin 23 2.5%	2,368,000	0	2,368,000	0	0.00	0	0.00
DeutschBahnFin 24 0%	2,000,000	1,000,000	3,000,000	0	0.00	0	0.00
DeutschBahnFin 24 3%	0	1,500,000	1,500,000	0	0.00	0	0.00
Eur Finance Stab 23 0.125%	5,500,000	0	5,500,000	0	0.00	0	0.00
Exp-Imp Bank Korea 23 0%	0	2,300,000	2,300,000	0	0.00	0	0.00
Exp-Imp Bank Korea 23 0.625%	1,400,000	0	1,400,000	0	0.00	0	0.00
Fin Foncier 23 0.325%	0	1,000,000	1,000,000	0	0.00	0	0.00
JPMorgan Chase 24 0.625%	0	5,000,000	5,000,000	0	0.00	0	0.00
Kred Wiederaufbau 23 0%	3,500,000	0	3,500,000	0	0.00	0	0.00
Kred Wiederaufbau 23 0.125%	2,000,000	0	2,000,000	0	0.00	0	0.00
Kred Wiederaufbau 24 0%	0	2,000,000	2,000,000	0	0.00	0	0.00
Landw Rentenbank 23 0.05%	5,000,000	0	5,000,000	0	0.00	0	0.00

	Balance			Balance		Value in EUR	% of NAV
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price		
Landw Rentenbank 24 0.375%	0	3,000,000	3,000,000	0	0.00	0	0.00
Metropolitan Life 24 0.375%	0	4,500,000	4,500,000	0	0.00	0	0.00
Muni Finance 24 0.125%	1,700,000	3,300,000	5,000,000	0	0.00	0	0.00
Netherlands 23 1.75%	10,000,000	0	10,000,000	0	0.00	0	0.00
NRW.BANK 23 2.125%	0	5,000,000	5,000,000	0	0.00	0	0.00
NRW.BANK 24 0.125%	0	2,700,000	2,700,000	0	0.00	0	0.00
NWB 23 0.125%	2,500,000	0	2,500,000	0	0.00	0	0.00
OP Corp Bank 24 0.375%	0	2,000,000	2,000,000	0	0.00	0	0.00
Prov Ontario 24 1.875%	0	5,000,000	5,000,000	0	0.00	0	0.00
Prov Quebec 23 2.25%	4,000,000	0	4,000,000	0	0.00	0	0.00
Prov Quebec 24 2.375%	0	5,000,000	5,000,000	0	0.00	0	0.00
RBC Toronto 24 0.25%	0	4,000,000	4,000,000	0	0.00	0	0.00
Sachsen-Anhalt 24 1.875%	0	3,000,000	3,000,000	0	0.00	0	0.00
SNCF Reseau 24 4.5%	0	4,200,000	4,200,000	0	0.00	0	0.00
Societ Nat SNCF 23 4.875%	3,200,000	0	3,200,000	0	0.00	0	0.00
Swedbank 23 0.4%	4,000,000	0	4,000,000	0	0.00	0	0.00
Toronto Dominion Bk 23 0.625%	3,900,000	0	3,900,000	0	0.00	0	0.00
Toronto Dominion Bk 24 0%	0	3,000,000	3,000,000	0	0.00	0	0.00
Toronto Dominion Bk 24 0.25%	900,000	0	900,000	0	0.00	0	0.00
TotalEn Cap Int 23 0.25%	4,000,000	0	4,000,000	0	0.00	0	0.00
Unilever Finance NI 23 0.5%	2,000,000	0	2,000,000	0	0.00	0	0.00
Unilever Finance NI 23 1%	1,000,000	0	1,000,000	0	0.00	0	0.00
Westpac Banking 23 0.75%	0	3,500,000	3,500,000	0	0.00	0	0.00
Westpac Banking 24 0.5%	0	2,000,000	2,000,000	0	0.00	0	0.00
Westpac Sec 24 0.5%	0	1,800,000	1,800,000	0	0.00	0	0.00
Total Bonds in EUR						40,015,065	32.05
Total Bonds						40,015,065	32.05
Total Transferable securities, that are listed or traded on an official stock exchange						110,453,910	88.47
Total Transferable securities						110,453,910	88.47
Bank deposits						14,500,000	11.61
Other assets						253,805	0.20
Total assets						125,207,716	100.29
Bank liabilities						-207,911	-0.17
Liabilities						-149,657	-0.12
Net assets						124,850,147	100.00

¹ incl. splits, security exchanges, bonus shares and right allocations

Derivative instruments

During the period, there were no transactions in derivative instruments.

ESG-Information (unaudited)

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product Name: Credit Suisse Money Market Fund - EUR

Legal entity identification: 529900N0KW9C059CPZ46

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective: ___%**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective: ___%**

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This Subfund promotes environmental, social and governance (ESG) characteristics (within the meaning of Art. 8 of Regulation (EU) 2019/2088). The Management Company and the Investment Manager applied the Credit Suisse Asset Management (CSAM) Sustainable Investing Policy to this Subfund. This Subfund promoted the following environmental and social characteristics:

- to invest into companies that comply with international treaties on controversial weapons (norms-based exclusions on direct investments)
- not to invest into companies that derive more than 5% of their revenue from conventional weapons and firearms, tobacco production, gambling, or adult entertainment (values-based exclusions on direct investments)
- not to invest into companies that either derive more than 20% of their revenue from tobacco distribution or conventional weapons support systems and services (values-based exclusions on direct investments)
- not to invest into companies that either derive more than 20% of their revenues from coal (coal mining and coal-based electricity generation) and 5% of their revenues in arctic oil and gas, or 10% of their revenues from oil sands (values-based exclusions on direct investments)
- adherence to, and conducting business activities in accordance with, international norms such as the "United Nations Global Compact Principles" (UNGC) (business-conduct exclusions on direct investments)
- higher exposure to investments with positive or neutral Fixed Income ESG signal and limit exposure to investments with negative Fixed Income ESG signal within the defined limits
- contribution to good governance and sustainable practices through engagement with investee companies in line with CSAM's Sustainable Investing Policy (Active Ownership)

The extent to which the environmental and/or social characteristics were met is measured by the sustainability indicators shown below. Derivatives were not used to attain the environmental or social characteristics.

Please find further information on ESG Integration, ESG Exclusions and Engagement below in the question "What actions have been taken to meet the environmental and/or social characteristics during the reference period?" and online at www.credit-suisse.com/esg.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The table below shows the output of the Sustainability Indicators applicable to this Subfund as of 31.05.2024. While the sustainability indicators have been monitored continuously during the reference period, the data below does not represent an average for the reference period.

More information about the data sources and applied methodologies for each Sustainability Indicator can be found online at: www.credit-suisse.com/esg.

Sustainability Indicator*	Portfolio	Indicator Output
ESG Rating	AAA: 14.47%, AA: 27.73%, A: 42.49%, BBB: 0.00%, BB: 0.00%, B: 0.00%, CCC: 0.00%, Not ratable**: 12.93%, No data coverage**: 2.38%	Investment exposure by ESG Rating: AAA (highest): 0–100% AA: 0–100% A: 0–100% BBB: 0–100% BB: 0–100% B: 0–100% CCC (lowest): 0–100%
Environmental pillar score	6.49	Portfolio aggregate environmental pillar score: 1 (lowest) – 10 (highest)
Social pillar score	6.05	Portfolio aggregate social pillar score: 1 (lowest) – 10 (highest)

Governance pillar score	7.08	Portfolio aggregate governance pillar score: 1 (lowest) – 10 (highest)
ESG controversy flag	Green: 10.23%, Yellow: 10.17%, Orange: 5.56%, Red: 0.00%, Not ratable**: 70.71%, No data coverage**: 3.34%	Investment exposure by ESG controversy flag: Green: 0–100% Yellow: 0–100% Orange: 0–100% Red: 0–100%
CSAM ESG exclusions***	Pre- and post-trade checks are in place to detect investments that breach the ESG exclusions. Any detected breach is escalated and remedied.	This indicator reflects that the portfolio complied with the applicable ESG exclusions as described in the exclusion section of the website (during the entire reference period, CSAM adhered to ESG exclusion criteria, as stated in the CSAM Sustainable Investing Policy)
Proprietary fixed income ESG signal	Positive: 18.28%, Neutral: 17.04%, Negative: 0.00%, Not rated**: 0.00%, Not ratable**: 64.68%	Portfolio exposure by proprietary fixed income ESG signal Positive: 0–100% Neutral: 0–100% Negative: 0–100%

* None of the Sustainability Indicators were subject to an assurance provided by an auditor or a review by a third party.

** These categories can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

*** Note that the amount of investments that were restricted due to the ESG exclusions depend on the investable universe of the Subfund.

...and compared to previous periods?

The table below presents data from the previous reference period (as of 31.05.2023). The data may differ compared to the previously published report as the most recently available data was taken into account, as the data provider(s) may have retroactively updated some figures. While the sustainability indicators have been monitored continuously during the reference period, the data below does not represent an average for the reference period.

More information about the data sources and applied methodologies for each Sustainability Indicator can be found online at: www.credit-suisse.com/esg.

Sustainability Indicator*	Portfolio	Indicator Output
ESG Rating	AAA: 14.18%, AA: 30.33%, A: 27.94%, BBB: 5.38%, BB: 0.77%, B: 0.00%, CCC: 0.00%, Not ratable**: 15.96%, No data coverage**: 5.43%	Investment exposure by ESG Rating: AAA (highest): 0–100% AA: 0–100% A: 0–100% BBB: 0–100% BB: 0–100% B: 0–100% CCC (lowest): 0–100%
Environmental pillar score	5.90	Portfolio aggregate environmental pillar score: 1 (lowest) – 10 (highest)
Social pillar score	5.86	Portfolio aggregate social pillar score: 1 (lowest) – 10 (highest)
Governance pillar score	6.61	Portfolio aggregate governance pillar score: 1 (lowest) – 10 (highest)
ESG controversy flag	Green: 17.06%, Yellow: 4.81%, Orange: 10.04%,	Investment exposure by ESG controversy flag: Green: 0–100%

	Red: 0.00%, Not ratable**: 64.50%, No data coverage**: 3.58%	Yellow: 0–100% Orange: 0–100% Red: 0–100%
CSAM ESG exclusions***	Pre- and post-trade checks are in place to detect investments that breach the ESG exclusions. Any detected breach is escalated and remedied.	This indicator reflects that the portfolio complied with the applicable ESG exclusions as described in the exclusion section of the website (during the entire reference period, CSAM adhered to ESG exclusion criteria, as stated in the CSAM Sustainable Investing Policy)
Proprietary fixed income ESG signal	Positive: 25.81%, Neutral: 18.22%, Negative: 0.00%, Not rated**: 0.00%, Not ratable**: 55.97%	Portfolio exposure by proprietary fixed income ESG signal Positive: 0–100% Neutral: 0–100% Negative: 0–100%

* None of the Sustainability Indicators were subject to an assurance provided by an auditor or a review by a third party.

** These categories can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

*** Note that the amount of investments that were restricted due to the ESG exclusions depend on the investable universe of the Subfund.

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Subfund did not make any sustainable investments.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This Subfund did not target any minimum proportion of sustainable investment. CSAM used various indicators linked to principal adverse impacts on sustainability factors (PAI Indicators) and further indicators from its exclusion framework to assess whether sustainable investments caused significant harm to any environmental or social investment objective.

How were the indicators for adverse impacts on sustainability factors taken into account?

During the Reference Period, the PAI Indicators applied by CSAM to identify investments which qualify as SFDR Sustainable Investments in line with CS SFDR Sustainable Investment Methodology included a set of criteria and thresholds to determine if an investment passed the DNSH condition as follows:

Investments must not:

1. have a significant negative contribution to climate change. This criterion makes use of an indicator that flags the biggest emitters of greenhouse gas globally and relates to PAI 1, 2, 3 and 15.
2. be subject to norms-, value and business conduct exclusions and other investment restrictions which address PAI 4, 10, 14 and 16.
3. be subject to severe ESG controversies which address PAI 7 and 10 where applicable.
4. be strongly lagging its industry peers in overall ESG performance. This criterion has been applied to cover the remainder of the PAI to the extent possible.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

— **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments were aligned with the 'OECD Guidelines for Multinational Enterprises' and the 'UN Guiding Principles on Business and Human Rights'. The alignment was assessed as part of the CS ESG Exclusion framework. Companies that exhibit severe weaknesses in business conduct, particularly with regard to breaches of the 'United Nations Global Compact Principles' (UNGC) and companies placed on the watchlist, but with no immediate exclusion, were flagged not to be considered SFDR Sustainable Investments due to DNSH.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides the exposure to all mandatory PAI from the Commission Delegated Regulation (EU) 2022/1288. The Adverse Sustainability Indicator/Metric values are calculated as an average based on quarterly data representing the reference period from 01.06.2023 - 31.05.2024.

Please note that CSAM may choose or may not be able to consider and/or mitigate all of the herein reported PAI given the Subfund's investment strategy, asset class or the availability of reliable data. Consideration of PAI may be subject to change given evolving data availability and quality. Please refer to the EET for the most recent overview of which PAI are considered at Subfund level.

Please find further information on CSAM PAI Framework online at www.credit-suisse.com/esg.

Adverse Sustainability Indicator / Metric	Impact *	Eligible Assets (%) **	Data Coverage (%) ***
Indicators applicable to investments in investee companies			
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS			
GHG Emissions			
1. GHG emissions Scope 1 (in metric tons)	1,199.68	46.57	26.08
1. GHG emissions Scope 2 (in metric tons)	118.67	46.57	26.08
1. GHG emissions Scope 3 (in metric tons)	12,583.44	46.57	26.08
1. GHG emissions Total (in metric tons)	13,903.75	46.57	26.08
2. Carbon footprint (Scope 1,2 and 3 in metric tons per EUR million invested)	93.46	46.57	27.13
3. GHG intensity of investee companies (Scope 1,2, and 3 in metric tons per EUR million revenue)	341.93	46.57	38.27
4. Exposure to companies active in the fossil fuel sector (in percent) ****	3.01	46.57	39.76
5. Share of nonrenewable energy consumption and production (in percent)	19.98	46.57	25.75

6.A. Energy consumption intensity per high impact climate sector - NACE A (in GWh per EUR million revenue) *****	0.00	46.57	0.00
6.B. Energy consumption intensity per high impact climate sector - NACE B (in GWh per EUR million revenue) *****	0.00	46.57	0.00
6.C. Energy consumption intensity per high impact climate sector - NACE C (in GWh per EUR million revenue) *****	0.01	46.57	28.29
6.D. Energy consumption intensity per high impact climate sector - NACE D (in GWh per EUR million revenue) *****	0.01	46.57	28.29
6.E. Energy consumption intensity per high impact climate sector - NACE E (in GWh per EUR million revenue) *****	0.00	46.57	0.00
6.F. Energy consumption intensity per high impact climate sector - NACE F (in GWh per EUR million revenue) *****	0.00	46.57	0.00
6.G. Energy consumption intensity per high impact climate sector - NACE G (in GWh per EUR million revenue) *****	0.00	46.57	0.00
6.H. Energy consumption intensity per high impact climate sector - NACE H (in GWh per EUR million revenue) *****	0.00	46.57	28.29
6.L. Energy consumption intensity per high impact climate sector - NACE L (in GWh per EUR million revenue) *****	0.00	46.57	0.00
Biodiversity			
7. Activities negatively affecting biodiversity sensitive areas (in percent)	1.26	46.57	40.40
Water			
8. Emissions to water (in metric tons, per million EUR invested)	0.00	46.57	0.00
Waste			
9. Hazardous waste ratio (in metric tons, per million EUR invested)	0.18	46.57	9.45
SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS			
Social and employee matters			
10. Violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	0.00	46.57	39.76
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	12.46	46.57	39.28
12. Unadjusted gender pay gap (in percent of male gross earnings)	1.47	46.57	13.82
13. Board gender diversity (female board members, expressed as a percentage of all board members)	13.09	46.57	34.72
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons) (in percent)	0.00	46.57	39.76
Indicators applicable to investments in sovereigns and supranationals			
Environmental			
15. GHG intensity (Scope 1, 2, and 3 in metric tons per EUR million GDP)	43.55	40.67	19.65
Social			
16. Investee countries subject to social violations (absolute)	0	40.67	0.00

16. Investee countries subject to social violations (relative)	0.00	40.67	0.00
Indicators applicable to investments in real estate assets			
Fossil fuels			
17. Exposure to fossil fuels through real estate assets (in percent)	n/a	0.00	0.00
Energy efficiency			
18. Exposure to energy-inefficient real estate assets (in percent)	n/a	0.00	0.00

* Impact: The value represents non-normalized portfolio level exposure to a given PAI indicator. This means that the PAI values use the actual weights of portfolio exposures.

** Eligible Assets: Percentage of AUM of the entire portfolio (including cash) for which the PAI is applicable. As an example, government bonds held by the fund cannot be measured against PAI indicators applicable to an investee company.

*** Data coverage: Percentage of AUM of the entire portfolio for which PAI indicator data is available.

**** Flags the companies with exposure to fossil fuels related activities, including extraction, processing, storage and transportation of fossil fuels.

***** The coverage of the PAI 6 are limited to the 9 high impact climate sectors defined by SFDR.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is:

31.05.2024

Largest investments	NACE Sector code	% Assets	Country
BELGIUM KINGDOM OF (GOVERNMENT) / 07.11.2024	O. Public administration and defense; compulsory social security	3.72	Belgium
EUROPEAN INVESTMENT BANK	K. Financial and insurance activities	3.61	Supranational
NETHERLANDS (KINGDOM OF) / 27.09.2024	O. Public administration and defense; compulsory social security	3.58	Netherlands
BELGIUM KINGDOM OF (GOVERNMENT) / 11.07.2024	O. Public administration and defense; compulsory social security	3.37	Belgium
EUROPEAN FINANCIAL STABILITY FACILITY / 1.750% / 27.06.2024	U. Activities of extraterritorial organizations and bodies	2.86	Supranational
NORDEA BANK ABP	K. Financial and insurance activities	2.81	Finland
BELGIUM KINGDOM OF (GOVERNMENT) / 09.01.2025	O. Public administration and defense; compulsory social security	2.76	Belgium
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD / 3.205% / 15.11.2024	K. Financial and insurance activities	2.45	Australia
BANK OF NOVA SCOTIA / 3.050% / 31.10.2024	K. Financial and insurance activities	2.45	Canada
SUMITOMO MITSUI BANKING CORP (BRUS)	K. Financial and insurance activities	2.41	Japan
TOYOTA MOTOR FINANCE (NETHERLANDS)	K. Financial and insurance activities	2.41	Japan
KFW / 04.07.2024	K. Financial and insurance activities	2.41	Germany
NETHERLANDS (KINGDOM OF) / 29.08.2024	O. Public administration and defense; compulsory social security	2.39	Netherlands
PROCTER & GAMBLE CO / 0.625% / 30.10.2024	C. Manufacturing	2.39	United States of America
KBC BANK NV	K. Financial and insurance activities	2.39	Belgium

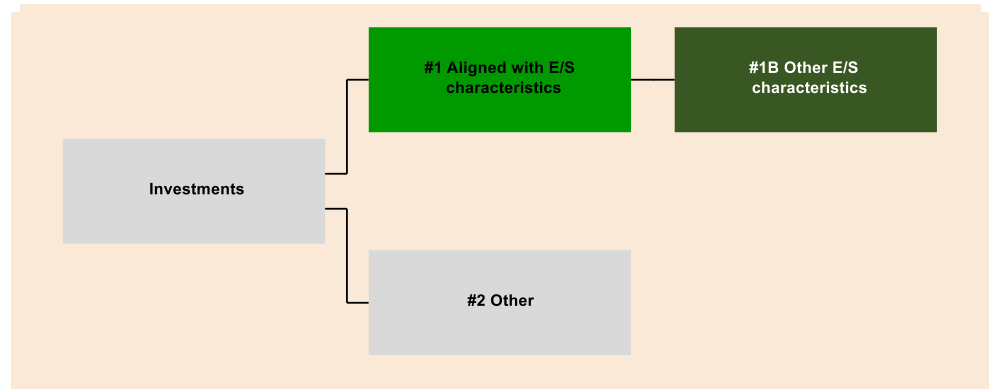
* Look-through enabled where possible, excl. cash and derivatives. Portfolio Exposure as of 31.05.2024. It does not represent an average for the reference period.



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

● What was the asset allocation?



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which were neither aligned with the environmental or social characteristics, nor qualified as sustainable investments.

Please refer to the section “What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?” for further information.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that did not qualify as sustainable investments.

The proportion of investments used to meet the environmental or social characteristics promoted by this Subfund (category #1 above) was 85.08% of its total net assets. Within this category the Subfund held a proportion of 0.00% of its total net assets in sustainable investments (category #1A above). The data is valid as of 31.05.2024. It does not represent an average for the reference period.

● In which economic sectors were the investments made?

Subfund Sectoral Exposure

NACE Sector Code *	Portfolio Exposure **
C. Manufacturing	2.39%
D. Electricity, gas, steam, and air conditioning supply	3.21%
H. Transportation and storage	3.21%
K. Financial and insurance activities	47.55%
O. Public administration and defense; compulsory social security	29.46%
U. Activities of extraterritorial organizations and bodies	4.45%
Others	9.73%

* Please note that the NACE sector allocation is not used in the Subfund's investment strategy. It is provided for disclosure purposes only. For example, the Subfund's investment strategy makes use of company's revenue exposure in accordance with CSAM's ESG Exclusion framework and does not exclude companies based on their NACE sector allocation.

** Portfolio Exposure as of 31.05.2024. It does not represent an average for the reference period. The “Other” category can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

Subfund Exposure to Fossil Fuels Sub-Sectors

NACE Sector Code *	NACE name	Portfolio Exposure **
B5.1.0	Mining of hard coal	0.00%
B5.2.0	Mining of lignite	0.00%
B6.1.0	Extraction of crude petroleum	0.00%
B6.2.0	Extraction of natural gas	0.00%
B9.1.0	Support activities for petroleum and natural gas extraction	0.00%
C19.2.0	Manufacture of refined petroleum products	0.00%
D35.2.1	Manufacture of gas	0.00%
D35.2.2	Distribution of gaseous fuels through mains	3.21%
D35.2.3	Trade of gas through mains	0.00%
G46.7.1	Wholesale of solid, liquid and gaseous fuels and related products	0.00%

* Please note that the NACE sector allocation is not used in the Subfund's investment strategy. It is provided for disclosure purposes only. For example, the Subfund's investment strategy makes use of company's revenue exposure in accordance with CSAM's ESG Exclusion framework and does not exclude companies based on their NACE sector allocation.

** Portfolio Exposure as of 31.05.2024. It does not represent an average for the reference period.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

As of 31.05.2024, 0% of the Subfund's investments were made into sustainable investments with an environmental objective aligned with the EU Taxonomy.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy⁵**

Yes

In fossil gas

In nuclear energy

No

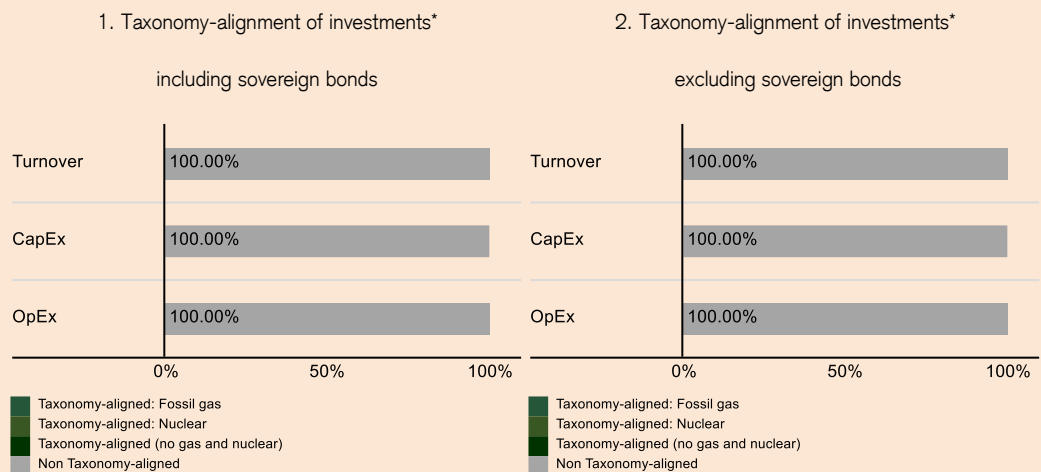
⁵ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



*For the purpose of these graphs, "sovereign bonds" consist of all sovereign exposures

The Subfund's reported EU Taxonomy alignment was not subject to assurance or review by a third party.

● **What was the share of investments in transitional and enabling activities?**

Of the 0.00% of sustainable investments with an environmental objective aligned with the EU Taxonomy as of 31.05.2024, 0.00% were made in transitional activities and 0.00% in enabling activities.

● **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

During the previous reference period the percentage of investments that were aligned with the EU Taxonomy were 0.00% as of 31.05.2023



What was the minimum share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

As of 31.05.2024, 0.00% of the Subfund's investments were made into sustainable investments with an environmental objective that was not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

As of 31.05.2024, 0.00% of the Subfund's investments were made into socially sustainable investments.

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What investments were included under “Other”, what was their purpose and were there any minimum environmental or social safeguards?

As of 31.05.2024, 14.92% of the Subfund’s investments were made into “other”.

Investments such as cash, derivatives and structured products may have fallen under “other” since such instruments did not contribute to the E/S characteristics of this Subfund. More information about the portfolio exposure to such investments can be found in the financial section of this annual report. Such investments did not have minimum environmental or social safeguards. They may have been used as efficient portfolio management tools, for cash management, for hedging purposes, or as an additional source of return.

Additionally, investments may have fallen under “other” if insufficient ESG-related information was available. This applied in particular to asset classes for which ESG Factors were insufficiently defined or insufficient ESG related information was available. Where possible, minimum environmental or social safeguards have been applied to these underlying securities by ensuring that CSAM ESG exclusions were adhered to.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

To attain the environmental or social characteristics promoted by this Subfund, this Subfund applied ESG Exclusions, ESG Integration and engaged with investee companies.

This Subfund excluded investments in companies of the following three categories:

- Norms-based Exclusions

This Subfund excluded companies that failed to comply with international treaties on controversial weapons such as the Convention on Cluster Munitions, the Chemical Weapons Convention, the Biological Weapons Convention, the Treaty on the Non-Proliferation of Nuclear Weapons (NPT). In addition, it excluded companies that are recommended for exclusions by the Swiss Association for Responsible Investments (SVVK-ASIR) in respect to APM (anti-personnel mines), cluster munitions and nuclear weapons (outside of NPT).

- Values-based Exclusions

This Subfund excluded companies that derived more than 5% of their revenue from conventional weapons and firearms, tobacco production, gambling, or adult entertainment. It excluded companies that derived more than 20% of their revenue from tobacco distribution and conventional weapons support systems and services. In addition, a revenue limit of 20% applied to investments in coal (coal mining and coal-based electricity generation).

- Business-conduct Exclusions

Companies found to systematically violate international norms, where the breaches were particularly severe, or where management was not open to implement necessary reforms, were placed on a watch list, and may have been excluded from the Credit Suisse-wide investment universe. This process was governed by a dedicated committee that maintained the list of excluded companies and was responsible for ensuring that the list is communicated to investment teams in a timely manner.

ESG Factors were integrated into the investment process in the following four main steps:

- Identification of material ESG Factors

Investment managers used 3rd party materiality frameworks to identify relevant ESG Factors for the Subfund. Materiality frameworks are concepts that help to identify sustainability-related issues and opportunities that are likely to affect the financial condition or operating performance of potential investee companies within an industry.

- ESG security analysis

Investment managers performed security analysis based on the identified material ESG Factors. To integrate ESG Factors into the security analysis, investment managers calculated an ESG-adjusted credit view for the issuers in the fund's investment universe by applying a proprietary methodology to systematically combine the issuer's traditional credit rating with its ESG rating to derive an ESG-adjusted credit rating. The ESG-adjusted credit rating enabled investment managers to compare securities on an ESG-adjusted basis and to evaluate whether to add or keep certain securities in the portfolio during the security selection and portfolio implementation stage. ESG-adjusted credit ratings were updated as soon as an update of the underlying traditional credit rating or ESG rating became available.

- Security selection and portfolio implementation

The ESG-adjusted credit ratings were used by investment managers in the bottom-up security selection process. The position weights were derived from over- or underweighting as well as excluding securities based on the ESG-adjusted credit ratings. In this step, investment managers combined ESG-adjusted credit ratings with established tools of traditional investment management to make better informed investment decisions.

- Portfolio monitoring

Investment managers monitored the ESG Factors daily to detect significant changes in the ESG Factors of underlying securities and regularly reassessed the portfolio to decide whether to increase or decrease positions in the portfolio.

- Engagement

CSAM engaged with investee companies with the aim of increasing its impact on sustainability issues. Selected companies that were able and willing to take action were subject to engagement and CSAM sought to preserve and/or enhance the value of the companies they invested in, through engagement with issuers. The Active Ownership team defined the topics and issues CSAM wanted to discuss with investee companies. The resulting engagement activities for the reference period of this SFDR annex to the annual report were defined using certain criteria and aimed at companies in which CSAM held considerable investments through its funds. More information about the engagement activities and the most current active ownership report of CSAM can be found online at: www.credit-suisse.com/esg.



How did this financial product perform compared to the reference benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

The Subfund did not use a reference benchmark for the purpose of attaining the environmental and/or social characteristics.

- **How did the reference benchmark differ from a broad market index?**

Not applicable.

- **How did this financial product perform with regards to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**

Not applicable.

- **How did this financial product perform compared with the reference benchmark?**

Not applicable.

- **How did this financial product perform compared with the broad market index?**

Not applicable.

Credit Suisse Money Market Fund - USD

Statement of net assets as per 31/05/2024

Credit Suisse Money Market Fund - USD

(in USD)

Bank deposits	
Bank deposits, at sight	1,511,004.75
Time deposits	25,000,000.00
Transferable securities	
Bonds	237,835,546.35
Other assets	
Interests receivable	789,291.15
Total assets	265,135,842.25
Liabilities	-403,664.78
Net asset value	264,732,177.47
- thereof share class B	109,539,554.17
- thereof share class DB	70,196,143.91
- thereof share class EB	24,011,658.51
- thereof share class IB	47,288,663.23
- thereof share class UB	13,696,157.65
Shares in circulation	
Share class B	94,196.319
Share class DB	58,633.560
Share class EB	20,805.888
Share class IB	39,861.265
Share class UB	119,515.460
Net asset value per share	
Share class B	USD 1,162.89
Share class DB	USD 1,197.20
Share class EB	USD 1,154.08
Share class IB	USD 1,186.33
Share class UB	USD 114.60

Profit and loss accounts from 01/06/2023 until 31/05/2024

Credit Suisse Money Market Fund - USD

(in USD)

Income from bank deposits	113,447.48
- thereof share class B	37,496.73
- thereof share class DB	40,756.45
- thereof share class EB	13,470.26
- thereof share class IB	16,316.14
- thereof share class UB	5,407.90
Income from money market instruments	1,796,909.73
- thereof share class B	577,149.71
- thereof share class DB	656,561.19
- thereof share class EB	224,103.62
- thereof share class IB	253,408.15
- thereof share class UB	85,687.06
Income from securities	
Bonds	11,061,681.77
- thereof share class B	3,591,269.72
- thereof share class DB	4,021,192.74
- thereof share class EB	1,337,234.33
- thereof share class IB	1,584,167.30
- thereof share class UB	527,817.68
Other income	664.84
- thereof share class B	215.42
- thereof share class DB	236.23
- thereof share class EB	88.24
- thereof share class IB	92.67
- thereof share class UB	32.28
Adjustment to current income due to issuance of shares	3,613,696.59
- thereof share class B	506,335.60
- thereof share class DB	1,066,697.04
- thereof share class EB	1,327,601.08
- thereof share class IB	704,752.39
- thereof share class UB	8,310.48

Total income	16,586,400.41
- thereof share class B	4,712,467.18
- thereof share class DB	5,785,443.65
- thereof share class EB	2,902,497.53
- thereof share class IB	2,558,736.65
- thereof share class UB	627,255.40
Management company fees	98,176.76
- thereof share class B	32,021.99
- thereof share class DB	35,541.71
- thereof share class EB	11,830.12
- thereof share class IB	14,090.90
- thereof share class UB	4,692.04
Investment management fees	727,190.75
- thereof share class B	435,570.28
- thereof share class DB	23,008.93
- thereof share class EB	100,927.54
- thereof share class IB	119,777.59
- thereof share class UB	47,906.41
Depository bank fees	106,119.23
- thereof share class B	34,587.30
- thereof share class DB	38,436.35
- thereof share class EB	12,806.29
- thereof share class IB	15,218.60
- thereof share class UB	5,070.69
Other charges	112,532.07
- thereof share class B	37,489.19
- thereof share class DB	39,580.96
- thereof share class EB	13,398.60
- thereof share class IB	16,689.22
- thereof share class UB	5,374.10
Adjustment to current income due to redemption of shares	6,429,826.81
- thereof share class B	561,776.51
- thereof share class DB	3,072,992.76
- thereof share class EB	1,933,045.81
- thereof share class IB	763,752.96
- thereof share class UB	98,258.77

Total expenses	7,473,845.62
- thereof share class B	1,101,445.27
- thereof share class DB	3,209,560.71
- thereof share class EB	2,072,008.36
- thereof share class IB	929,529.27
- thereof share class UB	161,302.01
Net investment income	9,112,554.79
- thereof share class B	3,611,021.91
- thereof share class DB	2,575,882.94
- thereof share class EB	830,489.17
- thereof share class IB	1,629,207.38
- thereof share class UB	465,953.39
Realised capital gains (losses)	4,423,513.99
- thereof share class B	1,675,945.83
- thereof share class DB	1,379,527.99
- thereof share class EB	422,156.44
- thereof share class IB	733,806.01
- thereof share class UB	212,077.72
Realised income	13,536,068.78
- thereof share class B	5,286,967.74
- thereof share class DB	3,955,410.93
- thereof share class EB	1,252,645.61
- thereof share class IB	2,363,013.39
- thereof share class UB	678,031.11
Net change in unrealised capital gains (losses)	332,902.54
- thereof share class B	-81,358.67
- thereof share class DB	299,179.95
- thereof share class EB	147,808.37
- thereof share class IB	-47,598.11
- thereof share class UB	14,871.00
Net income	13,868,971.32
- thereof share class B	5,205,609.07
- thereof share class DB	4,254,590.88
- thereof share class EB	1,400,453.98
- thereof share class IB	2,315,415.28
- thereof share class UB	692,902.11

Distribution of net investment income

Credit Suisse Money Market Fund - USD

(in USD)

Net investment income of period	9,112,554.79
- thereof share class B	3,611,021.91
- thereof share class DB	2,575,882.94
- thereof share class EB	830,489.17
- thereof share class IB	1,629,207.38
- thereof share class UB	465,953.39
Distributable capital gains of previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Distributable capital gains of period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Balance carried forward from previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income available for distribution	9,112,554.79
- thereof share class B	3,611,021.91
- thereof share class DB	2,575,882.94
- thereof share class EB	830,489.17
- thereof share class IB	1,629,207.38
- thereof share class UB	465,953.39

Income distribution	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income retained for reinvestment	9,112,554.79
- thereof share class B	3,611,021.91
- thereof share class DB	2,575,882.94
- thereof share class EB	830,489.17
- thereof share class IB	1,629,207.38
- thereof share class UB	465,953.39
Balance carried forward	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00

Three-year comparison

Credit Suisse Money Market Fund - USD

(in USD)

Net assets

31/05/2022	806,419,342.99
- Share class B	188,582,748.34
- Share class DB	310,928,216.22
- Share class EB	36,021,214.98
- Share class IB	99,501,543.03
- Share class IB100	148,532,405.44
- Share class UB	22,853,214.98
31/05/2023	385,949,978.36
- Share class B	111,674,333.59
- Share class DB	160,575,293.49
- Share class EB	47,592,618.89
- Share class IB	46,987,904.22
- Share class IB100	0.00
- Share class UB	19,119,828.17
31/05/2024	264,732,177.47
- Share class B	109,539,554.17
- Share class DB	70,196,143.91
- Share class EB	24,011,658.51
- Share class IB	47,288,663.23
- Share class UB	13,696,157.65

Shares in circulation

31/05/2022	
- Share class B	174,918.899
- Share class DB	282,012.211
- Share class EB	33,761.083
- Share class IB	90,715.112
- Share class IB100	145'600.000
- Share class UB	215,491.123
31/05/2023	
- Share class B	100,801.080
- Share class DB	141,189.696
- Share class EB	43,346.572
- Share class IB	41,624.528
- Share class IB100	0.000
- Share class UB	175,263.848

31/05/2024	
- Share class B	94,196.319
- Share class DB	58,633.560
- Share class EB	20,805.888
- Share class IB	39,861.265
- Share class UB	119,515.460

Net asset value per share

31/05/2022	
- Share class B	1,078.12
- Share class DB	1,102.53
- Share class EB	1,066.94
- Share class IB	1,096.86
- Share class IB100	1,020.14
- Share class UB	106.05
31/05/2023	
- Share class B	1,107.87
- Share class DB	1,137.30
- Share class EB	1,097.96
- Share class IB	1,128.85
- Share class IB100	0.00
- Share class UB	109.09
31/05/2024	
- Share class B	1,162.89
- Share class DB	1,197.20
- Share class EB	1,154.08
- Share class IB	1,186.33
- Share class UB	114.60

Change in net assets

Credit Suisse Money Market Fund - USD

(in USD)

Net assets, beginning of period	385,949,978.36
- thereof share class B	111,674,333.59
- thereof share class DB	160,575,293.49
- thereof share class EB	47,592,618.89
- thereof share class IB	46,987,904.22
- thereof share class UB	19,119,828.17
Distributions	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Subscriptions	196,244,493.58
- thereof share class B	28,752,654.12
- thereof share class DB	53,527,053.47
- thereof share class EB	90,534,106.57
- thereof share class IB	22,495,760.65
- thereof share class UB	934,918.77
Redemptions	-334,147,396.01
- thereof share class B	-36,148,483.52
- thereof share class DB	-150,167,089.65
- thereof share class EB	-116,120,965.66
- thereof share class IB	-24,569,417.49
- thereof share class UB	-7,141,439.69
Income equalization	2,816,130.22
- thereof share class B	55,440.91
- thereof share class DB	2,006,295.72
- thereof share class EB	605,444.73
- thereof share class IB	59,000.57
- thereof share class UB	89,948.29

Net income	13,868,971.32
- thereof share class B	5,205,609.07
- thereof share class DB	4,254,590.88
- thereof share class EB	1,400,453.98
- thereof share class IB	2,315,415.28
- thereof share class UB	692,902.11
Net assets, end of period	264,732,177.47
- thereof share class B	109,539,554.17
- thereof share class DB	70,196,143.91
- thereof share class EB	24,011,658.51
- thereof share class IB	47,288,663.23
- thereof share class UB	13,696,157.65

Shares in circulation

Credit Suisse Money Market Fund - USD

Balance, beginning of period

- Share class B	100,801.080
- Share class DB	141,189.696
- Share class EB	43,346.572
- Share class IB	41,624.528
- Share class UB	175,263.848

Issued shares

- Share class B	25,307.643
- Share class DB	45,792.083
- Share class EB	80,783.182
- Share class IB	19,053.000
- Share class UB	8,463.492

Redeemed shares

- Share class B	-31,912.404
- Share class DB	-128,348.219
- Share class EB	-103,323.866
- Share class IB	-20,816.263
- Share class UB	-64,211.880

Balance, end of period

- Share class B	94,196.319
- Share class DB	58,633.560
- Share class EB	20,805.888
- Share class IB	39,861.265
- Share class UB	119,515.460

Assets as per 31/05/2024

Credit Suisse Money Market Fund - USD

	Balance 01/06/2023	Purchases ¹	Sales ¹	Balance 31/05/2024	Price	Value in USD	% of NAV
Transferable securities, that are listed or traded on an official stock exchange							
Zerobonds							
Zerobonds in USD							
ACOSS 24 0% (XS2818183506)	0	8,000,000	0	8,000,000	99.75	7,979,847	3.01
ABN AMRO 24 0%	0	8,000,000	1,000,000	7,000,000	98.71	6,909,380	2.61
Coop Rabobank 24 0% (XS2747177694)	0	6,000,000	0	6,000,000	99.46	5,967,402	2.25
United States 24 0% (US912797JU24)	0	6,000,000	0	6,000,000	99.10	5,945,709	2.25
United States 24 0% (US912797GK78)	0	6,500,000	500,000	6,000,000	99.04	5,942,223	2.24
United States 24 0% (US912797GL51)	0	6,000,000	0	6,000,000	98.64	5,918,220	2.24
United States 24 0% (US912797KM88)	0	6,000,000	0	6,000,000	98.33	5,899,998	2.23
Sumitomo Mitsui 24 0% (BE6350270680)	0	5,000,000	0	5,000,000	99.85	4,992,458	1.89
Akademiska Hus 24 0% (XS2804504210)	0	5,000,000	0	5,000,000	99.83	4,991,516	1.89
Eurofima Basel 24 0% (XS2818088853)	0	5,000,000	0	5,000,000	99.44	4,971,870	1.88
KDB Spore 24 0%	0	5,000,000	0	5,000,000	99.40	4,970,129	1.88
Deutsche Bahn 24 0%	0	5,000,000	0	5,000,000	99.36	4,967,970	1.88
BPCE 24 0%	0	4,500,000	0	4,500,000	99.59	4,481,640	1.69
United States 24 0% (US912796Y528)	0	4,000,000	0	4,000,000	99.51	3,980,381	1.50
United States 24 0% (US912797JS77)	0	4,000,000	0	4,000,000	99.30	3,971,933	1.50
United States 24 0% (US912796ZW23)	0	3,000,000	0	3,000,000	99.71	2,991,212	1.13
United States 24 0% (US912796Y452)	0	3,000,000	0	3,000,000	99.65	2,989,470	1.13
United States 24 0% (US912797LA32)	0	3,000,000	0	3,000,000	98.66	2,959,788	1.12
OP Corp Bank 25 0%	0	3,000,000	0	3,000,000	96.11	2,883,399	1.09
United States 24 0% (US912797KQ92)	0	2,500,000	0	2,500,000	99.27	2,481,692	0.94
United States 24 0% (US912797FS14)	0	5,000,000	3,000,000	2,000,000	99.85	1,997,081	0.75
United States 24 0% (US912797HE00)	0	1,500,000	0	1,500,000	97.84	1,467,578	0.55
ABN AMRO 23 0%(XS2577764090)	10,000,000	0	10,000,000	0	0.00	0	0.00
ABN AMRO 23 0%(XS2670371249)	0	8,000,000	8,000,000	0	0.00	0	0.00
ACOSS 23 0%	0	10,000,000	10,000,000	0	0.00	0	0.00
ACOSS 24 0%(XS2763400004)	0	7,000,000	7,000,000	0	0.00	0	0.00
ACOSS 24 0%(XS2711554506)	0	7,000,000	7,000,000	0	0.00	0	0.00
Akademiska Hus 23 0%	10,000,000	0	10,000,000	0	0.00	0	0.00

	Balance			Balance				
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price	Value in USD	% of NAV	
Akademiska Hus 24 0% (XS2767968360)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Akademiska Hus 24 0% (XS2649500233)	0	10,000,000	10,000,000	0	0.00	0	0.00	
Akademiska Hus 24 0% (XS2747576556)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Allianz 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Austria 24 0%	0	11,000,000	11,000,000	0	0.00	0	0.00	
Banque Postale 23 0%	3,000,000	0	3,000,000	0	0.00	0	0.00	
Belfius Finance Co 23 0% (XS2590139924)	10,000,000	0	10,000,000	0	0.00	0	0.00	
Belfius Finance Co 23 0% (XS2670350169)	0	10,000,000	10,000,000	0	0.00	0	0.00	
Bank of England (Gov&Co) 23 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
BNG 23 0%	8,500,000	0	8,500,000	0	0.00	0	0.00	
CDC 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Coop Rabobank 23 0% (XS2569437358)	3,000,000	0	3,000,000	0	0.00	0	0.00	
Coop Rabobank 23 0% (XS2596586169)	8,000,000	0	8,000,000	0	0.00	0	0.00	
Coop Rabobank 24 0% (XS2585988905)	0	6,000,000	6,000,000	0	0.00	0	0.00	
DZ BANK 23 0%	10,000,000	0	10,000,000	0	0.00	0	0.00	
Euroclear Bank 23 0% (BE6340953635)	11,000,000	0	11,000,000	0	0.00	0	0.00	
Euroclear Bank 23 0% (BE6345703605)	0	10,000,000	10,000,000	0	0.00	0	0.00	
Euroclear Bank 24 0% (BE6361434681)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Euroclear Bank 24 0% (BE6347526400)	0	9,000,000	9,000,000	0	0.00	0	0.00	
Eurofima Basel 23 0% (XS2627358695)	8,000,000	0	8,000,000	0	0.00	0	0.00	
Eurofima Basel 23 0% (XS2676763993)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Eurofima Basel 23 0% (XS2662398408)	0	9,000,000	9,000,000	0	0.00	0	0.00	
Eurofima Basel 24 0% (XS2732206581)	0	6,000,000	6,000,000	0	0.00	0	0.00	
Eurofima Basel 24 0% (XS2782113042)	0	6,000,000	6,000,000	0	0.00	0	0.00	
KBC Bank 24 0%	0	9,000,000	9,000,000	0	0.00	0	0.00	
KDB London 23 0% (XS2635192052)	0	10,000,000	10,000,000	0	0.00	0	0.00	
KDB London 23 0% (XS2597739031)	10,000,000	0	10,000,000	0	0.00	0	0.00	
KDB London 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Kommunalbanken A/S 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Kommunalfin 23 0%	10,000,000	0	10,000,000	0	0.00	0	0.00	
Landw Rentenbank 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Mits UFJ Tr Bk 23 0%	7,000,000	0	7,000,000	0	0.00	0	0.00	
Mits UFJ Tr Bk 24 0% (XS2733028836)	0	8,000,000	8,000,000	0	0.00	0	0.00	

	Balance			Balance		Price	Value in USD	% of NAV
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024				
Mits UFJ Tr Bk 24 0% (XS2761365696)	0	7,000,000	7,000,000	0	0.00	0	0.00	
Muni Finance 23 0%	0	10,000,000	10,000,000	0	0.00	0	0.00	
Muni Finance 24 0%	0	10,000,000	10,000,000	0	0.00	0	0.00	
Netherlands 24 0%	0	8,000,000	8,000,000	0	0.00	0	0.00	
NWB 23 0%	2,500,000	0	2,500,000	0	0.00	0	0.00	
OP Corp Bank 24 0%	4,000,000	0	4,000,000	0	0.00	0	0.00	
Prov Quebec 24 0%	0	3,000,000	3,000,000	0	0.00	0	0.00	
SEB 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Societ Nat SNCF 23 0%	0	6,000,000	6,000,000	0	0.00	0	0.00	
Societ Nat SNCF 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 23 0% (BE6345130692)	0	10,000,000	10,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 23 0% (BE6341479077)	10,000,000	0	10,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 23 0% (BE6343042188)	0	10,000,000	10,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Sweden 24 0% (XS2809130573)	0	6,000,000	6,000,000	0	0.00	0	0.00	
Sweden 24 0% (XS2745713490)	0	8,000,000	8,000,000	0	0.00	0	0.00	
Toyota Finance Aust 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Toyota Motor Fi 23 0% (XS2613837561)	11,000,000	0	11,000,000	0	0.00	0	0.00	
Toyota Motor Fi 23 0% (XS2658244558)	0	7,000,000	7,000,000	0	0.00	0	0.00	
Toyota Motor Fi 24 0%	0	4,000,000	4,000,000	0	0.00	0	0.00	
United States 23 0% (USD912797FA06)	3,000,000	2,000,000	5,000,000	0	0.00	0	0.00	
United States 23 0% (USD912797GT87)	0	2,000,000	2,000,000	0	0.00	0	0.00	
United States 23 0% (USD912796Z442)	5,000,000	0	5,000,000	0	0.00	0	0.00	
United States 23 0% (USD912797FT96)	0	9,000,000	9,000,000	0	0.00	0	0.00	
United States 23 0% (USD912797HD27)	0	2,000,000	2,000,000	0	0.00	0	0.00	
United States 23 0% (USD912797FK87)	0	5,500,000	5,500,000	0	0.00	0	0.00	
United States 23 0% (USD912796XY07)	11,000,000	0	11,000,000	0	0.00	0	0.00	
United States 23 0% (USD912797GR22)	0	4,000,000	4,000,000	0	0.00	0	0.00	
United States 23 0% (USD912797FV43)	0	8,000,000	8,000,000	0	0.00	0	0.00	
United States 23 0% (USD912796Y379)	7,000,000	0	7,000,000	0	0.00	0	0.00	
United States 23 0% (USD912797GF83)	9,000,000	0	9,000,000	0	0.00	0	0.00	
United States 23 0% (USD912796ZD42)	0	10,000,000	10,000,000	0	0.00	0	0.00	
United States 23 0% (USD912797GF83)	9,000,000	0	9,000,000	0	0.00	0	0.00	

	Balance			Balance				
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price	Value in USD	% of NAV	
United States 24 0% (USD912797GC52)	0	10,000,000	10,000,000	0	0.00	0	0.00	
United States 24 0% (USD912797JX62)	0	6,000,000	6,000,000	0	0.00	0	0.00	
United States 24 0% (USD912797GM35)	0	6,000,000	6,000,000	0	0.00	0	0.00	
United States 24 0% (USD912797FH58)	0	2,500,000	2,500,000	0	0.00	0	0.00	
United States 24 0% (USD912797GN18)	0	5,000,000	5,000,000	0	0.00	0	0.00	
United States 24 0% (USD912796CX52)	0	8,000,000	8,000,000	0	0.00	0	0.00	
United States 24 0% (USD912797JH13)	0	2,500,000	2,500,000	0	0.00	0	0.00	
United States 24 0% (USD912797JL25)	0	6,000,000	6,000,000	0	0.00	0	0.00	
United States 24 0% (USD912797GX99)	0	3,000,000	3,000,000	0	0.00	0	0.00	
United States 24 0% (USD912797HT78)	0	3,000,000	3,000,000	0	0.00	0	0.00	
United States 24 0% (USD912797JK42)	0	4,500,000	4,500,000	0	0.00	0	0.00	
Vereinigte Staaten 23 0% (USD912796ZS11)	5,000,000	0	5,000,000	0	0.00	0	0.00	
Vereinigte Staaten 23 0% (USD912796XQ72)	3,500,000	0	3,500,000	0	0.00	0	0.00	
Zurich Finance Irel 23 0%	5,000,000	0	5,000,000	0	0.00	0	0.00	
Zurich Finance Irel 24 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Total Zerobonds in USD						99,660,897	37.65	
Total Zerobonds						99,660,897	37.65	
Bonds								
Bonds in USD								
Oest Kontrollbank 24 0.5%	0	8,936,000	0	8,936,000	98.58	8,809,109	3.33	
EIB 24 2.25%	0	8,000,000	0	8,000,000	99.81	7,984,800	3.02	
Landw Rentenbank 25 2%	0	8,000,000	0	8,000,000	97.98	7,838,400	2.96	
World Bank 24 1.5%	0	7,900,000	0	7,900,000	99.08	7,827,320	2.96	
Westpac Banking 24 5.35%	0	8,000,000	500,000	7,500,000	99.87	7,490,325	2.83	
ANZ New Zealand 25 2.166%	0	6,879,000	0	6,879,000	97.67	6,718,513	2.54	
Inter-Am Dev Bk 24 3.25%	0	6,000,000	0	6,000,000	99.83	5,989,500	2.26	
CADES 24 1.125%	0	6,000,000	0	6,000,000	97.93	5,875,800	2.22	
Canada Govt 25 1.625%	0	6,000,000	0	6,000,000	97.71	5,862,600	2.21	
Kommuninv I Sve 24 0.5%	0	5,500,000	0	5,500,000	97.63	5,369,375	2.03	
DBJ 24 2.875%	0	5,000,000	0	5,000,000	99.19	4,959,250	1.87	
CDC 25 1.375%	0	5,000,000	0	5,000,000	97.30	4,865,000	1.84	
SHB 24 0.55%	0	4,000,000	0	4,000,000	99.95	3,998,040	1.51	
Asian Develop Bank 24 4.125%	0	4,000,000	0	4,000,000	99.57	3,982,800	1.50	
North Rhine-W 25 3.875%	0	4,000,000	0	4,000,000	99.00	3,959,800	1.50	
Asian Develop Bank 24 0.625%	0	4,000,000	0	4,000,000	98.36	3,934,200	1.49	
Kommunalbanken A/S 25 0.875%	0	4,000,000	0	4,000,000	96.56	3,862,400	1.46	
Nestle Holdings 24 0.606%	0	3,761,000	0	3,761,000	98.63	3,709,625	1.40	
Toyota Motor 24 2.358%	0	3,422,000	0	3,422,000	99.61	3,408,528	1.29	
NRW.BANK 24 1.875%	0	3,041,000	0	3,041,000	99.42	3,023,362	1.14	

	Balance			Balance		Value	% of
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price	in USD	NAV
Kommuninv I Sve 24 0.375%	0	3,000,000	0	3,000,000	99.77	2,993,100	1.13
Kred Wiederaufbau 24 3.375%	0	3,000,000	0	3,000,000	99.53	2,985,900	1.13
Kred Wiederaufbau 24 1.375%	0	3,000,000	0	3,000,000	99.30	2,979,000	1.13
NWB 25 1.75%	0	3,000,000	0	3,000,000	97.78	2,933,400	1.11
NY Life Gib Fdg 24 3.15%	0	2,250,000	0	2,250,000	100.00	2,250,000	0.85
Kommunalbanken A/S 24 2.5%	0	2,000,000	0	2,000,000	99.05	1,981,000	0.75
Kred Wiederaufbau 24 0.5%	0	2,000,000	0	2,000,000	98.55	1,970,900	0.74
Inter-Am Dev Bk 24 0.5%	0	2,000,000	0	2,000,000	98.51	1,970,100	0.74
Apple 24 1.8%	0	1,931,000	0	1,931,000	99.04	1,912,385	0.72
Roche Hold 24 3.35%	0	1,450,000	0	1,450,000	99.06	1,436,315	0.54
Roche Hold 25 2.132%	0	1,260,000	0	1,260,000	97.57	1,229,395	0.46
Metropolitan Life 24 0.55%	0	1,200,000	0	1,200,000	99.98	1,199,724	0.45
Ldkr Baden-W-Foerd 24 2%	0	1,000,000	0	1,000,000	99.51	995,100	0.38
Kommunalbanken A/S 25 2.125%	0	1,000,000	0	1,000,000	97.17	971,700	0.37
KDB 24 0.4%	0	900,000	0	900,000	99.77	897,885	0.34
ANZ New Zealand 24 3.4%	0	7,500,000	7,500,000	0	0.00	0	0.00
ASB Bank 23 3.75%	6,505,000	0	6,505,000	0	0.00	0	0.00
Asian Develop Bank 23 0.25%	0	3,000,000	3,000,000	0	0.00	0	0.00
Asian Develop Bank 23 0.25%	11,000,000	0	11,000,000	0	0.00	0	0.00
Asian Develop Bank 24 2.625%	0	8,000,000	8,000,000	0	0.00	0	0.00
BNG 23 3%	2,000,000	0	2,000,000	0	0.00	0	0.00
BNG 24 2.625%	0	8,000,000	8,000,000	0	0.00	0	0.00
BNG 24 4.75%	0	5,000,000	5,000,000	0	0.00	0	0.00
CADES 24 0.375%	0	1,998,000	1,998,000	0	0.00	0	0.00
Caterpillar Financ 23 0.45%	1,077,000	0	1,077,000	0	0.00	0	0.00
Caterpillar Financ 24 0.45%	0	1,975,000	1,975,000	0	0.00	0	0.00
CIBC 23 3.5%	5,000,000	0	5,000,000	0	0.00	0	0.00
DBJ 23 3.125%	11,000,000	0	11,000,000	0	0.00	0	0.00
EIB 23 0.25%	1,500,000	6,500,000	8,000,000	0	0.00	0	0.00
EIB 24 3.25%	0	1,100,000	1,100,000	0	0.00	0	0.00
FMS 24 0.375%	0	4,600,000	4,600,000	0	0.00	0	0.00
FMS 24 2.75%	12,300,000	0	12,300,000	0	0.00	0	0.00
Inter-Am Dev Bk 23 0.25%	3,700,000	0	3,700,000	0	0.00	0	0.00
Inter-Am Dev Bk 24 2.625%	0	5,000,000	5,000,000	0	0.00	0	0.00
Inter-Am Dev Bk 24 3%	4,000,000	1,000,000	5,000,000	0	0.00	0	0.00
John Deere Cap 23 3.65%	3,000,000	0	3,000,000	0	0.00	0	0.00
JPMorgan Chase 24 3.625%	0	2,000,000	2,000,000	0	0.00	0	0.00
JPMorgan Chase 24 3.875%	0	5,000,000	5,000,000	0	0.00	0	0.00
Kommunalbanken A/S 23 0.25%	1,200,000	0	1,200,000	0	0.00	0	0.00
Kommunalbanken A/S 23 0.25%	5,000,000	4,500,000	9,500,000	0	0.00	0	0.00
Kommunalbanken A/S 24 2.75%	660,000	0	660,000	0	0.00	0	0.00
Kommuninv I Sve 23 0.25%	2,000,000	0	2,000,000	0	0.00	0	0.00
Kommuninv I Sve 23 0.25%	6,000,000	0	6,000,000	0	0.00	0	0.00
Kommuninv I Sve 23 0.5%	6,000,000	0	6,000,000	0	0.00	0	0.00
Kommuninv I Sve 24 1.375%	0	3,000,000	3,000,000	0	0.00	0	0.00
Kommuninv I Sve 24 3.25%	0	5,400,000	5,400,000	0	0.00	0	0.00
Kred Wiederaufbau 23 2.125%	4,000,000	0	4,000,000	0	0.00	0	0.00
Kred Wiederaufbau 24 0.25%	0	4,000,000	4,000,000	0	0.00	0	0.00
Kred Wiederaufbau 24 1.625%	0	3,000,000	3,000,000	0	0.00	0	0.00
Landw Rentenbank 23 3.125%	9,000,000	0	9,000,000	0	0.00	0	0.00
Ldkr Baden-W-Foerd 24 0.25%	0	8,500,000	8,500,000	0	0.00	0	0.00
Metropolitan Life 24 0.4%	1,090,000	0	1,090,000	0	0.00	0	0.00
Metropolitan Life 24 3.6%	8,750,000	0	8,750,000	0	0.00	0	0.00

	Balance			Balance		Value	% of
	01/06/2023	Purchases ¹	Sales ¹	31/05/2024	Price	in USD	NAV
Muni Finance 23 0.375%	500,000	0	500,000	0	0.00	0	0.00
NWB 24 1.125%	7,000,000	0	7,000,000	0	0.00	0	0.00
NWB 24 2.875%	0	1,000,000	1,000,000	0	0.00	0	0.00
NY Life Glb Fdg 24 0.55%	0	1,500,000	1,500,000	0	0.00	0	0.00
Prov Ontario 23 3.4%	12,000,000	0	12,000,000	0	0.00	0	0.00
Prov Ontario 24 3.05%	0	7,000,000	7,000,000	0	0.00	0	0.00
Prov Ontario 24 3.2%	0	3,670,000	3,670,000	0	0.00	0	0.00
Prov Quebec 24 2.5%	0	8,000,000	8,000,000	0	0.00	0	0.00
SEB 23 0.55%	2,500,000	0	2,500,000	0	0.00	0	0.00
Toronto Dominion Bk 23 3.5%	10,000,000	0	10,000,000	0	0.00	0	0.00
UBS London 23 0.375%	2,100,000	0	2,100,000	0	0.00	0	0.00
Unilever Capital 24 2.6%	0	3,000,000	3,000,000	0	0.00	0	0.00
United States 24 2.25%	0	5,000,000	5,000,000	0	0.00	0	0.00
World Bank 23 3%	2,000,000	0	2,000,000	0	0.00	0	0.00
World Bank 24 2.5%	0	6,000,000	6,000,000	0	0.00	0	0.00
Total Bonds in USD						138,174,650	52.19
Total Bonds						138,174,650	52.19
Total Transferable securities, that are listed or traded on an official stock exchange						237,835,546	89.84
Total Transferable securities						237,835,546	89.84
Bank deposits						26,511,005	10.01
Other assets						789,291	0.30
Total assets						265,135,842	100.15
Liabilities						-403,665	-0.15
Net assets						264,732,177	100.00

¹ incl. splits, security exchanges, bonus shares and right allocations

Derivative instruments

During the period, there were no transactions in derivative instruments.

ESG-Information (unaudited)

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product Name: Credit Suisse Money Market Fund - USD

Legal entity identification: 52990005OHABQURKEP11

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> Yes	<input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> with a social objective
	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This Subfund promotes environmental, social and governance (ESG) characteristics (within the meaning of Art. 8 of Regulation (EU) 2019/2088). The Management Company and the Investment Manager applied the Credit Suisse Asset Management (CSAM) Sustainable Investing Policy to this Subfund. This Subfund promoted the following environmental and social characteristics:

- to invest into companies that comply with international treaties on controversial weapons (norms-based exclusions on direct investments)
- not to invest into companies that derive more than 5% of their revenue from conventional weapons and firearms, tobacco production, gambling, or adult entertainment (values-based exclusions on direct investments)
- not to invest into companies that either derive more than 20% of their revenue from tobacco distribution or conventional weapons support systems and services (values-based exclusions on direct investments)
- not to invest into companies that either derive more than 20% of their revenues from coal (coal mining and coal-based electricity generation) and 5% of their revenues in arctic oil and gas, or 10% of their revenues from oil sands (values-based exclusions on direct investments)
- adherence to, and conducting business activities in accordance with, international norms such as the "United Nations Global Compact Principles" (UNGC) (business-conduct exclusions on direct investments)
- higher exposure to investments with positive or neutral Fixed Income ESG signal and limit exposure to investments with negative Fixed Income ESG signal within the defined limits
- contribution to good governance and sustainable practices through engagement with investee companies in line with CSAM's Sustainable Investing Policy (Active Ownership)

The extent to which the environmental and/or social characteristics were met is measured by the sustainability indicators shown below. Derivatives were not used to attain the environmental or social characteristics.

Please find further information on ESG Integration, ESG Exclusions and Engagement below in the question "What actions have been taken to meet the environmental and/or social characteristics during the reference period?" and online at www.credit-suisse.com/esg.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The table below shows the output of the Sustainability Indicators applicable to this Subfund as of 31.05.2024. While the sustainability indicators have been monitored continuously during the reference period, the data below does not represent an average for the reference period.

More information about the data sources and applied methodologies for each Sustainability Indicator can be found online at: www.credit-suisse.com/esg.

Sustainability Indicator*	Portfolio	Indicator Output
ESG Rating	AAA: 15.40%, AA: 24.14%, A: 39.41%, BBB: 4.91%, BB: 0.00%, B: 0.00%, CCC: 0.00%, Not ratable**: 16.15%, No data coverage**: 0.00%	Investment exposure by ESG Rating: AAA (highest): 0–100% AA: 0–100% A: 0–100% BBB: 0–100% BB: 0–100% B: 0–100% CCC (lowest): 0–100%
Environmental pillar score	5.78	Portfolio aggregate environmental pillar score: 1 (lowest) – 10 (highest)
Social pillar score	6.11	Portfolio aggregate social pillar score: 1 (lowest) – 10 (highest)
Governance pillar score	6.88	Portfolio aggregate governance pillar score: 1 (lowest) – 10 (highest)

ESG controversy flag	Green: 19.35%, Yellow: 10.56%, Orange: 4.43%, Red: 0.00%, Not ratable**: 61.94%, No data coverage**: 3.72%	Investment exposure by ESG controversy flag: Green: 0–100% Yellow: 0–100% Orange: 0–100% Red: 0–100%
CSAM ESG exclusions***	Pre- and post-trade checks are in place to detect investments that breach the ESG exclusions. Any detected breach is escalated and remedied.	This indicator reflects that the portfolio complied with the applicable ESG exclusions as described in the exclusion section of the website (during the entire reference period, CSAM adhered to ESG exclusion criteria, as stated in the CSAM Sustainable Investing Policy)
Proprietary fixed income ESG signal	Positive: 30.35%, Neutral: 21.93%, Negative: 0.00%, Not rated**: 0.00%, Not ratable**: 47.72%	Portfolio exposure by proprietary fixed income ESG signal Positive: 0–100% Neutral: 0–100% Negative: 0–100%

* None of the Sustainability Indicators were subject to an assurance provided by an auditor or a review by a third party.

** These categories can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

*** Note that the amount of investments that were restricted due to the ESG exclusions depend on the investable universe of the Subfund.

● ...and compared to previous periods?

The table below presents data from the previous reference period (as of 31.05.2023). The data may differ compared to the previously published report as the most recently available data was taken into account, as the data provider(s) may have retroactively updated some figures. While the sustainability indicators have been monitored continuously during the reference period, the data below does not represent an average for the reference period.

More information about the data sources and applied methodologies for each Sustainability Indicator can be found online at: www.credit-suisse.com/esg.

Sustainability Indicator*	Portfolio	Indicator Output
ESG Rating	AAA: 7.23%, AA: 29.19%, A: 40.05%, BBB: 2.40%, BB: 0.00%, B: 0.00%, CCC: 0.00%, Not ratable**: 17.56%, No data coverage**: 3.57%	Investment exposure by ESG Rating: AAA (highest): 0–100% AA: 0–100% A: 0–100% BBB: 0–100% BB: 0–100% B: 0–100% CCC (lowest): 0–100%
Environmental pillar score	5.96	Portfolio aggregate environmental pillar score: 1 (lowest) – 10 (highest)
Social pillar score	5.79	Portfolio aggregate social pillar score: 1 (lowest) – 10 (highest)
Governance pillar score	6.50	Portfolio aggregate governance pillar score: 1 (lowest) – 10 (highest)
ESG controversy flag	Green: 16.50%, Yellow: 5.60%, Orange: 2.26%, Red: 0.00%, Not ratable**: 69.38%, No data coverage**: 6.26%	Investment exposure by ESG controversy flag: Green: 0–100% Yellow: 0–100% Orange: 0–100% Red: 0–100%
CSAM ESG exclusions***	Pre- and post-trade checks are in place to detect	This indicator reflects that the portfolio complied with the applicable ESG

	investments that breach the ESG exclusions. Any detected breach is escalated and remedied.	exclusions as described in the exclusion section of the website (during the entire reference period, CSAM adhered to ESG exclusion criteria, as stated in the CSAM Sustainable Investing Policy)
Proprietary fixed income ESG signal	Positive: 22.78%, Neutral: 13.54%, Negative: 0.00%, Not rated**: 0.00%, Not ratable**: 63.68%	Portfolio exposure by proprietary fixed income ESG signal Positive: 0–100% Neutral: 0–100% Negative: 0–100%

* None of the Sustainability Indicators were subject to an assurance provided by an auditor or a review by a third party.

** These categories can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

*** Note that the amount of investments that were restricted due to the ESG exclusions depend on the investable universe of the Subfund.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Subfund did not make any sustainable investments.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This Subfund did not target any minimum proportion of sustainable investment. CSAM used various indicators linked to principal adverse impacts on sustainability factors (PAI Indicators) and further indicators from its exclusion framework to assess whether sustainable investments caused significant harm to any environmental or social investment objective.

└ **How were the indicators for adverse impacts on sustainability factors taken into account?**

During the Reference Period, the PAI Indicators applied by CSAM to identify investments which qualify as SFDR Sustainable Investments in line with CS SFDR Sustainable Investment Methodology included a set of criteria and thresholds to determine if an investment passed the DNSH condition as follows:

Investments must not:

1. have a significant negative contribution to climate change. This criterion makes use of an indicator that flags the biggest emitters of greenhouse gas globally and relates to PAI 1, 2, 3 and 15.
2. be subject to norms-, value and business conduct exclusions and other investment restrictions which address PAI 4, 10, 14 and 16.
3. be subject to severe ESG controversies which address PAI 7 and 10 where applicable.
4. be strongly lagging its industry peers in overall ESG performance. This criterion has been applied to cover the remainder of the PAI to the extent possible.

└ **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments were aligned with the 'OECD Guidelines for Multinational Enterprises' and the 'UN Guiding Principles on Business and Human Rights'. The alignment was assessed as part of the CS ESG Exclusion framework. Companies that exhibit severe weaknesses in business conduct, particularly with regard to breaches of the 'United Nations Global Compact Principles' (UNGC) and companies placed on the watchlist, but with no immediate exclusion, were flagged not to be considered SFDR Sustainable Investments due to DNSH.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides the exposure to all mandatory PAI from the Commission Delegated Regulation (EU) 2022/1288. The Adverse Sustainability Indicator/Metric values are calculated as an average based on quarterly data representing the reference period from 01.06.2023 - 31.05.2024.

Please note that CSAM may choose or may not be able to consider and/or mitigate all of the herein reported PAI given the Subfund's investment strategy, asset class or the availability of reliable data. Consideration of PAI may be subject to change given evolving data availability and quality. Please refer to the EET for the most recent overview of which PAI are considered at Subfund level.

Please find further information on CSAM PAI Framework online at www.credit-suisse.com/esg.

Adverse Sustainability Indicator / Metric	Impact *	Eligible Assets (%) **	Data Coverage (%) ***
Indicators applicable to investments in investee companies			
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS			
GHG Emissions			
1. GHG emissions Scope 1 (in metric tons)	55.50	38.73	12.83
1. GHG emissions Scope 2 (in metric tons)	81.81	38.73	12.83
1. GHG emissions Scope 3 (in metric tons)	10,507.12	38.73	12.83
1. GHG emissions Total (in metric tons)	10,678.15	38.73	12.83
2. Carbon footprint (Scope 1,2 and 3 in metric tons per EUR million invested)	39.46	38.73	14.20
3. GHG intensity of investee companies (Scope 1,2, and 3 in metric tons per EUR million revenue)	468.78	38.73	28.15
4. Exposure to companies active in the fossil fuel sector (in percent) ****	0.00	38.73	29.85
5. Share of nonrenewable energy consumption and production (in percent)	10.48	38.73	15.41
6.A. Energy consumption intensity per high impact climate sector - NACE A (in GWh per EUR million revenue) *****	0.00	38.73	0.00
6.B. Energy consumption intensity per high impact climate sector - NACE B (in GWh per EUR million revenue) *****	0.00	38.73	0.00

6.C. Energy consumption intensity per high impact climate sector - NACE C (in GWh per EUR million revenue) *****	0.00	38.73	18.74
6.D. Energy consumption intensity per high impact climate sector - NACE D (in GWh per EUR million revenue) *****	0.00	38.73	0.00
6.E. Energy consumption intensity per high impact climate sector - NACE E (in GWh per EUR million revenue) *****	0.00	38.73	0.00
6.F. Energy consumption intensity per high impact climate sector - NACE F (in GWh per EUR million revenue) *****	0.00	38.73	0.00
6.G. Energy consumption intensity per high impact climate sector - NACE G (in GWh per EUR million revenue) *****	0.00	38.73	0.00
6.H. Energy consumption intensity per high impact climate sector - NACE H (in GWh per EUR million revenue) *****	0.00	38.73	0.00
6.L. Energy consumption intensity per high impact climate sector - NACE L (in GWh per EUR million revenue) *****	0.00	38.73	0.00
Biodiversity			
7. Activities negatively affecting biodiversity sensitive areas (in percent)	0.27	38.73	30.62
Water			
8. Emissions to water (in metric tons, per million EUR invested)	0.00	38.73	0.11
Waste			
9. Hazardous waste ratio (in metric tons, per million EUR invested)	0.00	38.73	4.59
SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS			
Social and employee matters			
10. Violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	0.00	38.73	29.85
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	12.75	38.73	29.33
12. Unadjusted gender pay gap (in percent of male gross earnings)	1.49	38.73	9.82
13. Board gender diversity (female board members, expressed as a percentage of all board members)	6.58	38.73	18.67
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons) (in percent)	0.00	38.73	29.85
Indicators applicable to investments in sovereigns and supranationals			
Environmental			
15. GHG intensity (Scope 1, 2, and 3 in metric tons per EUR million GDP)	65.98	49.52	27.10
Social			
16. Investee countries subject to social violations (absolute)	0	49.52	0.00
16. Investee countries subject to social violations (relative)	0.00	49.52	0.00
Indicators applicable to investments in real estate assets			
Fossil fuels			
17. Exposure to fossil fuels through real estate assets (in percent)	n/a	0.00	0.00

Energy efficiency

18. Exposure to energy-inefficient real estate assets (in percent)	n/a	0.00	0.00
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* Impact: The value represents non-normalized portfolio level exposure to a given PAI indicator. This means that the PAI values use the actual weights of portfolio exposures.

** Eligible Assets: Percentage of AUM of the entire portfolio (including cash) for which the PAI is applicable. As an example, government bonds held by the fund cannot be measured against PAI indicators applicable to an investee company.

*** Data coverage: Percentage of AUM of the entire portfolio for which PAI indicator data is available.

**** Flags the companies with exposure to fossil fuels related activities, including extraction, processing, storage and transportation of fossil fuels.

***** The coverage of the PAI 6 are limited to the 9 high impact climate sectors defined by SFDR.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is:

31.05.2024

Largest investments	NACE Sector code	% Assets	Country
OESTERREICH KONTROLLBANK / 0.500% / 16.09.2024	K. Financial and insurance activities	3.32	Austria
EUROPEAN INVESTMENT BANK / 2.250% / 24.06.2024	K. Financial and insurance activities	3.03	Supranational
AGENCE CENTRALE DES ORGANISMES DE	O. Public administration and defense; compulsory social security	3.00	France
LANDWIRTSCHAFTLICHE RENTENBANK / 2.000% / 13.01.2025	K. Financial and insurance activities	2.97	Germany
INTL BANK FOR RECONSTRUCT / 1.500% / 28.08.2024	U. Activities of extraterritorial organizations and bodies	2.96	Supranational
WESTPAC BANKING CORP / 5.350% / 18.10.2024	K. Financial and insurance activities	2.84	Australia
ABN AMRO BANK	K. Financial and insurance activities	2.60	Netherlands
ANZ NEW ZEALAND INTL LTD (LONDON BRANCH) / 2.166% / 18.02.2025	K. Financial and insurance activities	2.54	Australia
INTER-AMERICAN DEV BANK / 3.250% / 01.07.2024	U. Activities of extraterritorial organizations and bodies	2.28	Supranational
COOPERATIEVE RABOBANK UA (LONDON B	K. Financial and insurance activities	2.24	Netherlands
UNITED STATES TREASURY / 01.08.2024	O. Public administration and defense; compulsory social security	2.24	United States of America
UNITED STATES TREASURY / 08.08.2024	O. Public administration and defense; compulsory social security	2.24	United States of America
UNITED STATES TREASURY / 05.09.2024	O. Public administration and defense; compulsory social security	2.23	United States of America
UNITED STATES TREASURY / 26.09.2024	O. Public administration and defense; compulsory social security	2.22	United States of America
CANADA (GOVERNMENT OF) / 1.625% / 22.01.2025	O. Public administration and defense; compulsory social security	2.22	Canada

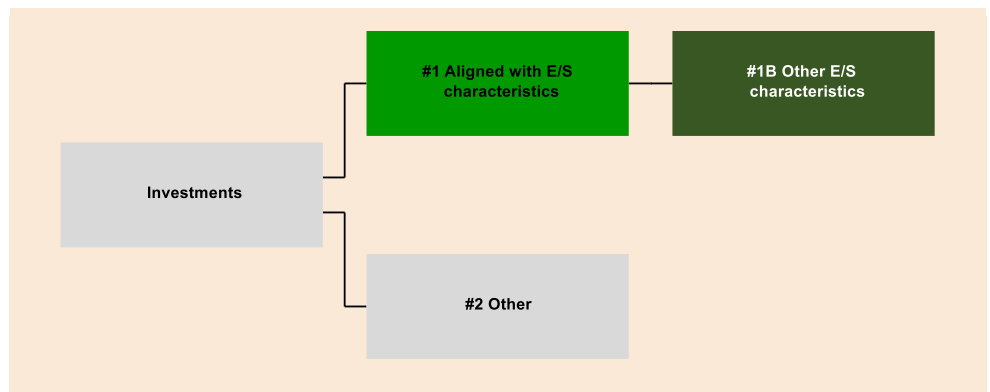
* Look-through enabled where possible, excl. cash and derivatives. Portfolio Exposure as of 31.05.2024. It does not represent an average for the reference period.



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which were neither aligned with the environmental or social characteristics, nor qualified as sustainable investments.

Please refer to the section “What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?” for further information.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that did not qualify as sustainable investments.

The proportion of investments used to meet the environmental or social characteristics promoted by this Subfund (category #1 above) was 86.10% of its total net assets. Within this category the Subfund held a proportion of 0.00% of its total net assets in sustainable investments (category #1A above). The data is valid as of 31.05.2024. It does not represent an average for the reference period.

In which economic sectors were the investments made?

Subfund Sectoral Exposure

NACE Sector Code *	Portfolio Exposure **
C. Manufacturing	4.43%
K. Financial and insurance activities	49.54%
L. Real estate activities	1.88%
O. Public administration and defense; compulsory social security	26.09%
U. Activities of extraterritorial organizations and bodies	8.97%
Others	9.10%

* Please note that the NACE sector allocation is not used in the Subfund's investment strategy. It is provided for disclosure purposes only. For example, the Subfund's investment strategy makes use of company's revenue exposure in accordance with CSAM's ESG Exclusion framework and does not exclude companies based on their NACE sector allocation.

** Portfolio Exposure as of 31.05.2024. It does not represent an average for the reference period. The “Other” category can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

Subfund Exposure to Fossil Fuels Sub-Sectors

NACE Sector Code *	NACE name	Portfolio Exposure **
B5.1.0	Mining of hard coal	0.00%
B5.2.0	Mining of lignite	0.00%
B6.1.0	Extraction of crude petroleum	0.00%
B6.2.0	Extraction of natural gas	0.00%
B9.1.0	Support activities for petroleum and natural gas extraction	0.00%
C19.2.0	Manufacture of refined petroleum products	0.00%
D35.2.1	Manufacture of gas	0.00%
D35.2.2	Distribution of gaseous fuels through mains	0.00%
D35.2.3	Trade of gas through mains	0.00%
G46.7.1	Wholesale of solid, liquid and gaseous fuels and related products	0.00%

* Please note that the NACE sector allocation is not used in the Subfund's investment strategy. It is provided for disclosure purposes only. For example, the Subfund's investment strategy makes use of company's revenue exposure in accordance with CSAM's ESG Exclusion framework and does not exclude companies based on their NACE sector allocation.

** Portfolio Exposure as of 31.05.2024. It does not represent an average for the reference period.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

As of 31.05.2024, 0% of the Subfund's investments were made into sustainable investments with an environmental objective aligned with the EU Taxonomy.

● Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy⁶

Yes

In fossil gas

In nuclear energy

No

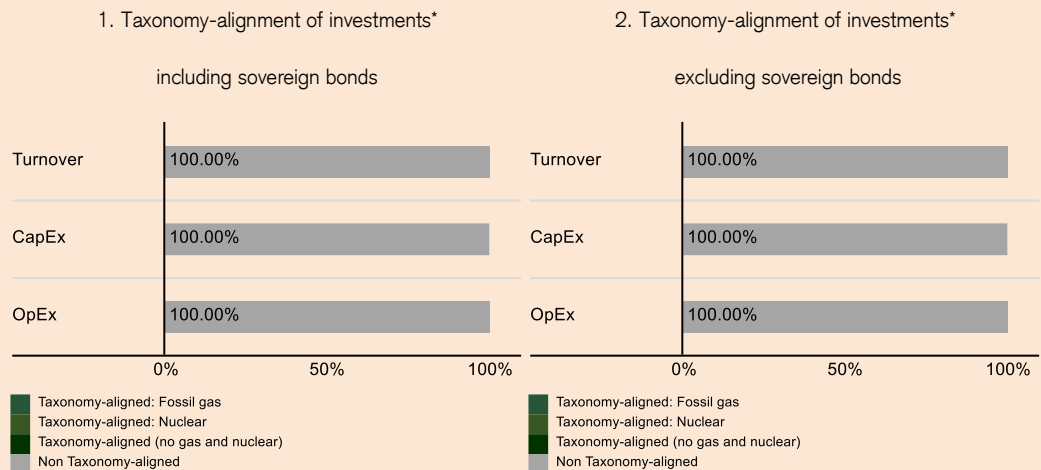
⁶ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, "sovereign bonds" consist of all sovereign exposures

The Subfund's reported EU Taxonomy alignment was not subject to assurance or review by a third party.

What was the share of investments in transitional and enabling activities?

Of the 0.00% of sustainable investments with an environmental objective aligned with the EU Taxonomy as of 31.05.2024, 0.00% were made in transitional activities and 0.00% in enabling activities.

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

During the previous reference period the percentage of investments that were aligned with the EU Taxonomy were 0.00% as of 31.05.2023

What was the minimum share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

As of 31.05.2024, 0.00% of the Subfund's investments were made into sustainable investments with an environmental objective that was not aligned with the EU Taxonomy.

What was the share of socially sustainable investments?

As of 31.05.2024, 0.00% of the Subfund's investments were made into socially sustainable investments.

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What investments were included under “Other”, what was their purpose and were there any minimum environmental or social safeguards?

As of 31.05.2024, 13.90% of the Subfund's investments were made into “other”.

Investments such as cash, derivatives and structured products may have fallen under “other” since such instruments did not contribute to the E/S characteristics of this Subfund. More information about the portfolio exposure to such investments can be found in the financial section of this annual report. Such investments did not have minimum environmental or social safeguards. They may have been used as efficient portfolio management tools, for cash management, for hedging purposes, or as an additional source of return.

Additionally, investments may have fallen under “other” if insufficient ESG-related information was available. This applied in particular to asset classes for which ESG Factors were insufficiently defined or insufficient ESG related information was available. Where possible, minimum environmental or social safeguards have been applied to these underlying securities by ensuring that CSAM ESG exclusions were adhered to.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

To attain the environmental or social characteristics promoted by this Subfund, this Subfund applied ESG Exclusions, ESG Integration and engaged with investee companies.

This Subfund excluded investments in companies of the following three categories:

- Norms-based Exclusions

This Subfund excluded companies that failed to comply with international treaties on controversial weapons such as the Convention on Cluster Munitions, the Chemical Weapons Convention, the Biological Weapons Convention, the Treaty on the Non-Proliferation of Nuclear Weapons (NPT). In addition, it excluded companies that are recommended for exclusions by the Swiss Association for Responsible Investments (SVVK-ASIR) in respect to APM (anti-personnel mines), cluster munitions and nuclear weapons (outside of NPT).

- Values-based Exclusions

This Subfund excluded companies that derived more than 5% of their revenue from conventional weapons and firearms, tobacco production, gambling, or adult entertainment. It excluded companies that derived more than 20% of their revenue from tobacco distribution and conventional weapons support systems and services. In addition, a revenue limit of 20% applied to investments in coal (coal mining and coal-based electricity generation).

- Business-conduct Exclusions

Companies found to systematically violate international norms, where the breaches were particularly severe, or where management was not open to implement necessary reforms, were placed on a watch list, and may have been excluded from the Credit Suisse-wide investment universe. This process was governed by a dedicated committee that maintained the list of excluded companies and was responsible for ensuring that the list is communicated to investment teams in a timely manner.

ESG Factors were integrated into the investment process in the following four main steps:

- Identification of material ESG Factors

Investment managers used 3rd party materiality frameworks to identify relevant ESG Factors for the Subfund. Materiality frameworks are concepts that help to identify sustainability-related issues and opportunities that are likely to affect the financial condition or operating performance of potential investee companies within an industry.

- ESG security analysis

Investment managers performed security analysis based on the identified material ESG Factors. To integrate ESG Factors into the security analysis, investment managers calculated an ESG-adjusted credit view for the issuers in the fund's investment universe by applying a proprietary methodology to systematically combine the issuer's traditional credit rating with its ESG rating to derive an ESG-adjusted credit rating. The ESG-adjusted credit rating enabled investment managers to compare securities on an ESG-adjusted basis and to evaluate whether to add or keep certain securities in the portfolio during the security selection and portfolio implementation stage. ESG-adjusted credit ratings were updated as soon as an update of the underlying traditional credit rating or ESG rating became available.

- Security selection and portfolio implementation

The ESG-adjusted credit ratings were used by investment managers in the bottom-up security selection process. The position weights were derived from over- or underweighting as well as excluding securities based on the ESG-adjusted credit ratings. In this step, investment managers combined ESG-adjusted credit ratings with established tools of traditional investment management to make better informed investment decisions.

- Portfolio monitoring

Investment managers monitored the ESG Factors daily to detect significant changes in the ESG Factors of underlying securities and regularly reassessed the portfolio to decide whether to increase or decrease positions in the portfolio.

- Engagement

CSAM engaged with investee companies with the aim of increasing its impact on sustainability issues. Selected companies that were able and willing to take action were subject to engagement and CSAM sought to preserve and/or enhance the value of the companies they invested in, through engagement with issuers. The Active Ownership team defined the topics and issues CSAM wanted to discuss with investee companies. The resulting engagement activities for the reference period of this SFDR annex to the annual report were defined using certain criteria and aimed at companies in which CSAM held considerable investments through its funds. More information about the engagement activities and the most current active ownership report of CSAM can be found online at: www.credit-suisse.com/esg.



How did this financial product perform compared to the reference benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

The Subfund did not use a reference benchmark for the purpose of attaining the environmental and/or social characteristics.

- **How did the reference benchmark differ from a broad market index?**

Not applicable.

- **How did this financial product perform with regards to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**

Not applicable.

- **How did this financial product perform compared with the reference benchmark?**

Not applicable.

- **How did this financial product perform compared with the broad market index?**

Not applicable.

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NACE Source

Eurostat

ESG Notes

The figures contained in this section are not audited. Where Environmental, Social and Governance ("ESG") related information, statements and scorings are made in this report, we may have, partially or entirely, relied on publicly available information, internally developed data and/or information obtained from other third-party sources which we believe to be reliable. Our ability to verify such objectives may be limited by the reliability of the data available in respect of the underlying assets and the status of the regulations in relation to tracking and providing such data. We have not independently verified any information obtained from these public and third-party sources and cannot make any representations or warranties as to its accuracy, completeness, or reliability. It is possible that the data from ESG data providers may be incorrect, unavailable, or not fully updated. This is especially true where we have limited access to data from external parties regarding the underlying elements of an investment, for example due to a lack of look-through data. Such data gaps could result in an incorrect assessment of a sustainability practice and/or related sustainability risks and opportunities. We cannot make any guarantee about the content or completeness of such ESG disclosures, which remain subject to change and cannot be relied upon. In particular, we shall not be liable for any errors or omissions in connection with any ESG data herein, or for any direct, indirect, special, punitive, consequential or any other damages (including lost profits). In the absence of a standardized, industry wide ESG classification system, we have developed our own ESG framework (the "CS Sustainable Investment Framework"). Therefore, investors should note that the ESG classification of the Subfunds reflect our opinion and is based on the CS Sustainable Investment Framework which classification may vary from the classification made by third parties. The fact that a Subfund follows the CS Sustainable Investment Framework does not necessarily mean that it meets the investors overall investment objectives, nor their sustainability preferences. Given that sustainability regulation and guidelines are still developing, we may need to review certain ESG classifications/descriptions as industry practices change and as more regulatory guidance becomes available. The ESG-performance of a portfolio might also differ from its financial performance and we cannot make any representation as to the correlation between financial and ESG performance. Sustainability-related practices also differ by region, industry and ESG issue and are continually evolving. Consequently, sustainability-related practices may change over time. Similarly, new local sustainability requirements may result in additional compliance costs, disclosure obligations or other restrictions on the Subfunds. Our view on the appropriate classification may also evolve over time, including in response to regulatory guidance or changes in industry approach to classification. A change to the relevant classification may require further actions to be taken, e.g., further disclosures or new processes to capture data which may lead to additional costs.

Notes to the financial statements

Business year

Last calendar day of the month May.

Fund currency

Reference currency of the OGAW: CHF

Currency of the portfolios and their share classes:

Credit Suisse Money Market Fund - CHF: CHF

- Share class B:	CHF
- Share class DB:	CHF
- Share class EB:	CHF
- Share class IB:	CHF
- Share class UB:	CHF

Credit Suisse Money Market Fund - EUR: EUR

- Share class B:	EUR
- Share class DB:	EUR
- Share class EB:	EUR
- Share class IB:	EUR
- Share class UB:	EUR

Credit Suisse Money Market Fund - USD: USD

- Share class B:	USD
- Share class DB:	USD
- Share class EB:	USD
- Share class IB:	USD
- Share class UB:	USD

Consolidated figures

The consolidated figures of the statement of net assets and the profit & loss accounts were calculated exclusively with the closing rate method. The used spot rate is showed in the supplemental information.

Valuation principles

The fund's assets are valued on the basis of principles stated in the prospectus.

Risk management approach

The derivative exposure is calculated in accordance with commitment approach.

Currency spot rates used as at 31/05/2024:

CHF 1. — is equal to EUR 1.021033

CHF 1. — is equal to USD 1.108402

USD 1. — is equal to EUR 0.921176

Transaction costs

Credit Suisse Money Market Fund - CHF

- Share class B:	CHF 14,597.99
- Share class DB:	CHF 286.80
- Share class EB:	CHF 764.09
- Share class IB:	CHF 2,106.97
- Share class UB:	CHF 840.33

Credit Suisse Money Market Fund - EUR

- Share class B:	EUR 418.16
- Share class DB:	EUR 244.09
- Share class EB:	EUR 192.95
- Share class IB:	EUR 12.18
- Share class UB:	EUR 11.99

Credit Suisse Money Market Fund - USD

- Share class B:	USD 1,218.82
- Share class DB:	USD 1,204.66
- Share class EB:	USD 416.96
- Share class IB:	USD 548.46
- Share class UB:	USD 175.56

Custodial accounts

As at the end of the reporting period, the funds securities were deposited with the following accounts:

Credit Suisse Money Market Fund - CHF:

- SIX SIS AG, 4600 Olten, SWITZERLAND (CH)

Credit Suisse Money Market Fund - EUR:

- SIX SIS AG, 4600 Olten, SWITZERLAND (CH)
- Euroclear Bank SA, 1210 Brussels, BELGIUM (BE)

Credit Suisse Money Market Fund - USD:

- SIX SIS AG, 4600 Olten, SWITZERLAND (CH)
- Euroclear Bank SA, 1210 Brussels, BELGIUM (BE)
- The Bank of New York Mellon SA, 1000 Brussels, BELGIUM (BE)

Distribution

The fund is being distributed in the following countries:

- Austria
- France
- Germany
- Italy
- Liechtenstein
- Luxembourg
- Netherlands
- Singapore
- Spain
- Switzerland

Tax transparency

The fund is tax transparent in the following countries:

- Austria
- Germany
- Liechtenstein
- Switzerland
- United Kingdom

Information for the investor

The statutory documents, the prospectus, the packaged retail and insurance-based investment products (PRIIPs), the last annual and semi-annual reports, the current NAV per share as well as further information are available on the following website free of charge: www.vpfundsolutions.li, www.lafv.li. In Switzerland these documents can be obtained free of charge from UBS Fund Management (Switzerland) AG, Aeschenvorstadt 1, 4051 Basel, Switzerland und Credit Suisse (Schweiz) AG, Paradeplatz 8, 8001 Zurich, Switzerland.

VP Fund Solutions (Liechtenstein) AG – 12 April 2024

Information to shareholder
of the following Undertaking for Collective Investments in Transferable Securities (UCITS):

Credit Suisse Funds SICAV

Investment company with variable capital under Liechtenstein law (hereinafter referred to as the “Investment Company”) (Umbrella fund with several sub-funds)

Merger of the representative in Switzerland with UBS Fund Management (Switzerland) AG

Credit Suisse Funds AG, Uetlibergstrasse 231, CH-8045 Zurich, will merge with UBS Fund Management (Switzerland) AG, Aeschenvorstadt 1, CH-4051 Basel, subject to approval by the Swiss Financial Market Supervisory Authority (FINMA). The merger will become effective upon its entry in the commercial register which is planned for April 30, 2024 (“Merger Effective Date”). As a result of the merger by absorption, the function of representative in Switzerland will be exercised by UBS Fund Management (Switzerland) AG from 30 April 2024 onwards.

The function of the paying agent will remain unchanged at Credit Suisse (Switzerland) Ltd., Paradeplatz 8, CH-8001 Zurich.

The fund documents will be amended as follows:

Reference	Change
Annex II Specific information for the country of distribution Switzerland	Amendment of the Representative Previous: Credit Suisse Funds AG, Zürich Neu: UBS Fund Management (Switzerland) AG, Basel

The current versions of the fund documents and the most recent annual and semi-annual reports, if published, may be obtained free of charge from the Management Company and the custodian and downloaded from the website of the Management Company or the Liechtenstein Investment Fund Association (www.lafv.li). There you will also find more information about this fund. The new versions of the fund documents may be obtained free of charge from the Management Company.

The fund documents and the annual and semi-annual reports are available free of charge for Swiss investors from Credit Suisse Funds AG until Merger Effective Date and then from UBS Fund Management (Switzerland) AG.

Vaduz, 12 April 2024

The Investment Company

Credit Suisse Funds SICAV

Facility for retail investors in accordance with the provisions pursuant to Art. 92 Directive 2009/65/EC

Erste Bank der oesterreichischen Sparkassen AG
Am Belvedere 1
AT- 1100 Wien

Representative in Switzerland (until Merger):

Credit Suisse Funds AG
Uetlibergstrasse 231
CH-8045 Zürich

Representative in Switzerland (as of Merger):

UBS Fund Management (Switzerland) AG
Aeschenvorstadt 1
CH- 4051 Basel

The Management Company

VP Fund Solutions (Liechtenstein) AG

Paying and Information Agent in Germany

Hauck & Aufhäuser Lampe Privatbank AG
Kaiserstrasse 24
DE- 60311 Frankfurt am Main

Paying and Information Agent in Luxembourg

Hauck & Aufhäuser Lampe Privatbank AG
Niederlassung Luxemburg
1c, rue Gabriel Lippmann
LU-5365 Munsbach

Further Information (unaudited)

Information on employee compensation

The following remuneration information relates to VP Fund Solutions (Liechtenstein) AG (the "Company"). This remuneration was paid to staff of the Company for the management of all UCITS or AIF (collectively "Funds"). Only a portion of the reported remuneration was used to compensate the services provided to sub-fund.

The amounts shown here comprise the fixed and variable gross remuneration before deduction of taxes and employee contributions to social security institutions. The Board of Directors is responsible for the annual review of the Company's remuneration principles, the determination of the "identified staff"⁴⁾ and the approval of the total remuneration actually paid. The variable remuneration is reported here using a realistic range, as the former depends on the employee's personal performance and the sustainable business performance of the Company, both of which are assessed after the end of the calendar year. The approval of the variable remuneration by the Board of Directors can take place after the report has been prepared. There were no significant changes to the remuneration principles valid for the calendar year 2023.

The funds managed by the Company and their volume can be viewed at www.lafv.li. A summary of the Company's remuneration policies is available at <https://vpfundsolutions.vpbank.com/de/kundeninformationen/verguetungspolitik>. Furthermore, the Company will provide access to the relevant internal guidelines free of charge upon request. The remuneration paid by service providers, e.g. delegated asset managers, to their own identified staff is not reflected.

Remuneration of staff of the company⁷

Total remuneration for the past calendar year	CHF 5.060 Mio
thereof fixed remuneration	CHF 4.551 Mio
thereof variable remuneration ⁸	CHF 509'000
Remuneration paid by the fund ⁹	none
Carried Interests or Performance Fees paid to staff	none
Total number of staff of the company	31

⁷ The total compensation refers to all employees of the company including members of the Board of Directors. The disclosure of employee compensation is made at the level of the Company in accordance with Art. 107 of Regulation 231/2013. An allocation of the actual work and time expenditures to individual funds cannot be reliably collected.

⁸ The amount recognized includes cash bonus as well as co-investment and deferral instruments owned by the employee. Employee loyalty schemes assigned to employees have been considered at their current value.

⁹ No remuneration is paid directly to employees from the funds, as all remuneration is received by the Company.

Total assets under management of the company

	Number of funds	Assets under Management
in UCITS	48	CHF 2,542.605 Mio
in AIF	54	CHF 1,779.003 Mio
Total	102	CHF 4,321.608 Mio

Remuneration of individual employee of the company

Total remuneration of individual employee ¹⁰ categories of the Company for the past calendar year	CHF 2.023 Mio
thereof fixed remuneration	CHF 1.653 Mio
thereof variable remuneration ⁸	CHF 370,000

Total number of identified staff of the company 9

Total remuneration for other staff of the company for the past calendar year	CHF 3.037 Mio
thereof fixed remuneration	CHF 2.899 Mio
thereof variable remuneration ⁸	CHF 139,000

Total number of other staff of the company 22

Remuneration information regarding Credit Suisse Asset Management (Schweiz) AG, Zürich (CH)

The management company/AIFM is responsible for the portfolio management of the following (sub-)funds

Credit Suisse Money Market Fund - CHF	UCITS
Credit Suisse Money Market Fund - EUR	UCITS
Credit Suisse Money Market Fund - USD	UCITS

to the above-mentioned asset management company ("AM company" for short).

The information on remuneration was not provided in breach of duty.

¹⁰ "Identified staff" are employees whose professional activities have a material impact on the risk profile of the Company or the risk profiles of the managed funds. Specifically, these are the members of the management bodies as well as other employees at the same remuneration level, risk takers and the holders of significant control functions.



Statutory Auditor's Report of Credit Suisse Funds SICAV Vaduz

Report on the Audit of the Financial Statements 2023/2024

Financial statements of Credit Suisse Funds SICAV (Investment Company) and financial statements of the sub-funds

Opinion

We have audited the financial statements of the Credit Suisse Funds SICAV (Investment Company), which comprise the balance sheet as at 31 May 2024, the income statement for the year then ended, and the notes to the financial statements, including a summary of significant accounting policies, and the accounting information of the financial statements of the sub-funds

- Credit Suisse Money Market Fund - CHF
- Credit Suisse Money Market Fund - EUR
- Credit Suisse Money Market Fund - USD

which comprise the consolidated asset and liabilities account as at 31 May 2024, the consolidated income statement from 1 June 2023 to 31 May 2024, the assets and liabilities accounts and the asset inventories as at 31 May 2024, the income statements for the year then ended, and the changes of net assets and the additional information to the financial statements.

In our opinion, the financial statements of the Investment Company and the accounting information of the financial statements of Credit Suisse Funds SICAV give a true and fair view of the financial position of the Investment Company and its sub-funds as at 31 May 2024 and their financial performance for the year then ended in accordance with Liechtenstein law.

Basis for Opinion

We conducted our audit in accordance with Liechtenstein law and International Standards on Auditing (ISAs). Our responsibilities under those provisions and standards are further described in the "Auditor's Responsibilities for the Audit of the Financial Statements" section of our report.

We are independent of the Investment Company and the Management Company in accordance with the provisions of Liechtenstein law and the requirements of the audit profession, as well as the International Code of Ethics for Professional Accountants (including International Independence Standards) of the International Ethics Standards Board for Accountants (IESBA Code) and we have fulfilled our other ethical responsibilities in accordance with these requirements.

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

PricewaterhouseCoopers AG, Birchstrasse 160, Postfach, 8050 Zürich
Telephone: +41 58 792 44 00, www.pwc.ch

Other Information

The Board of Directors of the Investment Company and the Management Company are responsible for the other information. The other information comprises of the information in the annual report other than of the financial statements listed in the paragraph “Opinion” and our auditor’s report.

Our opinion on the financial statements of the Investment Company and the financial statements of its sub-funds does not cover the other information, and we do not express any form of assurance conclusion thereon.

In connection with our audit, we have the responsibility to read the other information and to 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, on the basis of our 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.

Responsibilities of the Board of Directors of the Investment Company and the Management Company for the Financial Statements

The Board of Directors of the Investment Company and the Management Company are responsible for the preparation of the financial statements that give a true and fair view in accordance with Liechtenstein law, and for such internal control as the Board of Directors of the Investment Company and the Management Company determine are 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 Investment Company and the Management Company are responsible for assessing the Investment Company’s and its 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 Investment Company or the Management Company either intend to liquidate the Investment Company, or to cease operations, or has no realistic alternative but to do so.

Auditor’s Responsibilities for the Audit of the Financial Statements

Our objectives 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 auditor’s 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 Liechtenstein law and ISAs 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 Liechtenstein law and ISAs, we exercise professional judgement and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements or, whether due to fraud 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 Management Company’s internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made.
- Conclude on the appropriateness of the Board of Directors of the Investment Company and the Management Company 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 investment company’s or one of its sub-fund’s ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor’s 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 auditor's report. However, future events or conditions may cause the Investment Company or its sub-funds 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 the Board of Directors of the Investment Company and the Management Company 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.

Report on Other Legal and Regulatory Requirements

We confirm that the financial statements of the Investment Company and the proposed appropriation of profits comply with Liechtenstein law and the articles of incorporation. We recommend that the financial statements of the Investment Company submitted to you be approved.

PricewaterhouseCoopers AG

Claudio Tettamanti
Liechtenstein Certified Public Accountant
Auditor in charge

Flurin Capaul

Zurich, 16 September 2024