Asset Management

CREDIT SUISSE

UCITS V Prospectus

including constituent documents (Articles of Association and Investment Conditions)

Credit Suisse Funds SICAV

Investment company with variable capital according to Liechtenstein law

30 August 2024

Upon acquiring investor shares, every investor acknowledges the Prospectus including the constituent documents (Articles of Association and Investment Conditions) as duly amended. The Investment Company may at any time decide to amend the Prospectus including constituent documents (Trust Agreement).

The legal basis of the Investment Company (constituent documents) is divided into the Articles of Association (company law) and the Investment Conditions (fund law). The Prospectus is prepared in addition to this. The constituent documents are appended to the Prospectus pursuant to Art. 73 UCITSA. The documents mentioned are subject to the material supervision of the Financial Market Authority (FMA) Liechtenstein.

Pursuant to Art. 71 para. 1 UCITSA, this Prospectus must contain at least the information indicated in Annex Diagram A of the UCITSA. If this information is already contained in the constituent documents, the Prospectus will refer to the constituent documents.

The acquisition of investor shares is carried out on the basis of the Prospectus, the constituent documents, the key information documents for packaged retail and insurance-based investment products (PRIIPs), and, if already published, the latest annual report and any semi-annual report (hereinafter referred to as the “Sales Documents”). If the cut-off date for the annual report is more than eight months ago, a semi-annual report must also be offered. The PRIIP must be made available free of charge well in good time prior to the acquisition of shares.

Information derived from sources other than the Sales Documents will be considered unauthorised and unreliable. It is not permitted to provide information or statements that differ from the Sales Documents. The Investment Company will not be liable if and insofar as any information is provided or statements are made that differ from the Sales Documents.

The Sales Documents do not constitute an offer or an invitation to any person to subscribe to investor shares if that person is subject to a jurisdiction in which such an offer or invitation is prohibited or in which persons making such an offer or invitation are not entitled to do so, nor is it intended for any person to whom it would be illegal to make such an offer or invitation.

Potential investors should ensure that they are properly informed of the possible tax consequences, the relevant legislation, and any potential currency restrictions or foreign exchange controls applicable in their country of nationality or their country of permanent or temporary residence that could be of relevance to the act of subscribing to, holding, converting, redeeming, or selling investor shares.

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A. Prospectus

1 Investment Company

1.1 Master data

1.1.1 Name

UCITSA-Annex-I-1-1-1.1

Credit Suisse Funds SICAV

1.1.2 Member state of origin

UCITSA-Annex-I-1-2-1

Liechtenstein (LI)

1.1.3 Responsible supervisory authority

Finanzmarktaufsicht (FMA), 9490 Vaduz, LIECHTENSTEIN (LI)

1.1.4 Date of initial authorisation by the responsible supervisory authority

UCITSA-Annex-I-1-1-1.2

06/02/2008

1.1.5 Date of entry in the Commercial Register

UCITSA-Annex-I-1-1-1.2

11/02/2008

1.1.6 Duration

UCITSA-Annex-I-1-1-1.2

Unlimited

1.1.7 Annual financial statement

UCITSA-Annex-I-1-1-1.6

Last calendar day of the month May

1.2 Management Company

UCITSA-Annex-I-1-2-1
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UCITSA-Annex-I-1-2-1.8
UCITSA-Annex-I-1-2-1.9
UCITSA-Annex-I-3--3.1
UCITSA-Annex-I-3--3.2
UCITSA-Annex-I-3--3.3

The Management Company conducts the Investment Company's business in the Investment Company's name and for the account of the investors in accordance with the relevant statutory provisions and the constituent documents and in accordance with the provisions of the Appointment and Delegation Agreement.

For specific information, see the Investment Conditions.

1.2.1 Remuneration principles and practices

UCITSA-71-1a-b---

See the Investment Conditions.

1.3 Custodian

UCITSA-Annex-I-2--2.1
UCITSA-Annex-I-2--2.2
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UCITSA-Annex-I-2--2.2
UCITSA-Annex-I-2--2.3

The task of keeping the assets in safe custody must be delegated to a custodian in LIECHTENSTEIN (LI).

For specific information, see the Investment Conditions.

1.4 Certified Auditor of the Investment Company

UCITSA-Annex-I-1-1-1.7

PricewaterhouseCoopers AG, 8050 Zurich, SWITZERLAND (CH)

In particular, the Certified Auditor verifies that the licensing requirements are continuously satisfied and that the relevant statutory provisions and the terms of the constituent documents are observed at all times. It also audits the annual reports of the Investment Company. Furthermore, as part of their audit activities, the Certified Auditor has certain reporting obligations to the Financial Market Authority (FMA) Liechtenstein.

1.5 Legally required information for investors

UCITSA-77-1----
UCITSA-77-2----
UCITSA-Annex-I-1-1-1.4
UCITSA-Annex-I-5--5.1

The annual report and semi-annual reports (including further legally required information for investors), the most recent net asset values (NAVs) of the shares and the historical performance (if available) will be published via the publication medium.

Information on the main adverse impacts on sustainability factors (if applicable) will be published in regular reports, starting at the latest after the adoption of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector into the EEA Agreement within the deadline defined therein.

If the Investment Company is distributed outside the member state of origin, see Annex II of the Investment Conditions for specific information.

See the Investment Conditions for more information on the publication medium.

1.6 Legal characteristics of the contractual relationship entered into

Pursuant to its Articles of Association, the Investment Company has share capital divided into founder shares, which confer voting rights and the right to participate in general meetings of shareholders, and assets under management divided into investor shares, which do not confer voting rights or the right to participate in general meetings of shareholders.

The investors participate in the assets of the relevant sub-fund in proportion to the number of investor shares they have acquired. Individual investors are personally liable only in respect of the amount they invest.

Each sub-fund has one or more share classes, with all investor shares in the same share class conferring the same rights. Where several share classes are issued, the rights between these share classes may vary.

The specific features of each sub-fund and share class are defined in Annex I of the Investment Conditions.

No general meetings of investors are envisaged. Investors, their heirs or other interested parties are not entitled to demand the modification, division, or dissolution of the Investment Company, sub-funds, or share classes.

In the event that a particular matter is not provided for in the constituent documents, the legal relationships between the investors, the Investment Company and the Management Company are governed by the UCITSA, the Ordinance of 5 July 2011 on Certain Undertakings for Collective Investment in Transferable Securities (UCITSO), and, in the absence of relevant provisions there, by the provisions of the Liechtenstein Persons and Companies Act of 20 January 1926 (PGR) governing joint-stock companies.

1.6.1 Investor claims and their limitation period

Any claims by made by investors against the Investment Company, Management Company, the liquidator, the trustees or the Custodian prescribe at the end of a limitation period of five years after the occurrence of the loss or damage or, at the latest, one year after the redemption of the share or discovery of loss or damage.

1.6.2 Place of jurisdiction, applicable law and the enforceability of judgements

The exclusive place of jurisdiction for all disputes between the investors, the Management Company and/or the Custodian is Vaduz, LIECHTENSTEIN (LI). However, the Management Company and/or the Custodian may make themselves and the Investment Company subject to the jurisdiction of the countries in which investor shares are offered and sold with respect to claims of investors. This is subject to the provisions of mandatory law regarding jurisdiction.

Foreign court judgements are recognised and executed in Liechtenstein only insofar as this is envisaged in treaties or reciprocal legal arrangements are established by treaty or by declaration of reciprocity by the government.

1.7 Provisions governing amendments and dissolution (liquidation)

UCITSA-Annex-I-1-1-1.10

For specific information, see the Investment Conditions.

1.8 Summary information on tax regulations

UCITSA-Annex-I-1-1-1.5

For specific information, see the Investment Conditions.

1.9 Distribution countries

UCITSA-Annex I-4—

For specific information, see the Investment Conditions.

2 Sub-fund

UCITSO-2-3----

For specific information, see the Investment Conditions.

2.1 Investment principles

2.1.1 Investment objective and investment policy

UCITSA-Annex-I-1-1-1.15

For specific information, see Annex I of the Investment Conditions.

2.1.2 Authorised investments (and any associated restrictions)

UCITSA-71-1----
UCITSA-72-1----
UCITSA-Annex-I-1-1-1.15

For specific information, see Annex I of the Investment Conditions.

2.1.3 Maximum management fees for UCITS and/or UCIs whose shares are to be acquired

UCITSA-57-3----
UCITSA-57-4----

If shares of other UCITS or undertakings for collective investment (UCIs) are managed – directly or by delegation – by the Management Company of the Investment Company or by another company with which the Management Company of the Investment Company is linked by common management, control, or a qualified holding, neither the Investment Company's Management Company nor the other company may charge fees for the subscription to or redemption of shares in the UCITS.

If these investments represent a substantial proportion of the Investment Company's assets, the Prospectus must provide information about the maximum management fees and the annual report must provide information about the maximum percentage of management fees that have to be borne by the Investment Company itself and by the UCI of which shares have been acquired ("estimated costs at the indirect investment level").

For specific information, see Annex I of the Investment Conditions.

2.1.4 Tracking an equity or bond index

UCITSA-72-2----

If the Investment Company tracks an equity or bond index, this must be mentioned in the Prospectus and advertising in a prominent place.

For specific information, see Annex I of the Investment Conditions.

2.2 Investment techniques and instruments

UCITSA-53-4----
UCITSA-71-1----
UCITSA-72-1----
UCITSA-72-3----
UCITSA-Annex-I-1-1-1.15

With a view to managing the sub-funds efficiently, the appropriate investment strategies, techniques and instruments may be employed, provided they comply with the applicable statutory provisions.

Because of their composition or the techniques and instruments employed, the sub-funds may in some cases display heightened volatility or increased risks. Volatility is considered to be heightened if the Summary Risk Indicator (SRI) is rated as 6 or higher. The current SRI is reported in the key information document for packaged retail and insurance-based investment products (PRIIP), in the Investment Company's publication medium.

2.2.1 Derivatives

UCITSA-72-1----

2.2.1.1 Permissibility of transactions involving derivatives, use of derivatives, impact on risk profile

Any use of derivatives must be within the bounds laid down by law and in compliance with the investment restrictions. The same applies when a derivative is embedded in a security or money market instrument. Index-based derivatives are regarded as single entities, with no account being taken of the individual components of the index. Insofar as compatible with investor protection and the public interest, investments in index-based derivatives do not count towards the legally prescribed issuer limits.

When calculating overall risk, derivatives are included at their contract value, i.e. the volume indirectly controlled via the derivative.

Derivatives may be used for the purposes of hedging, efficient portfolio management, achieving additional income and/or as part of investment strategy. Where derivatives are used to hedge investment positions, such hedging may cover both existing and foreseeable future risks.

For specific information, see Annex I of the Investment Conditions.

2.2.1.2 Risk management methods

In general, two risk management methods are available:

a) With the commitment approach, the total risk associated with derivatives must not exceed the total net asset value of the sub-fund concerned. In measuring the overall risk, account must be taken of the market value of the underlying assets, the default risk, future market fluctuations and the time required to liquidate positions.
b) With the "value at risk" (VaR) approach, the VaR represents the loss that, at a predetermined level of probability, will not be exceeded in the sub-fund over a given time interval. VaR calculations are made on the assumption of a 99% unilateral confidence interval, a holding period of one month (20 business days) and an actual (historical) risk factor observation period of at least one year (250 business days), unless a shorter observation period seems appropriate in view of a substantial increase in price fluctuations. When measuring the risk, account must be taken of both the default risk and the leverage achieved through the use of derivatives.

The risk arising from derivatives must never exceed the stipulated risk limit. The risk limit includes any borrowings. Positions that give rise to unlimited risk for the sub-fund must not be taken.

For specific information, see Annex I of the Investment Conditions.

2.2.2 Securities financing transactions and total return swaps

The sub-fund can carry out transactions within the meaning of the regulation (EU) 2015/2365 on transparency of securities financing transactions and of reuse (SFTR), through which it transfers securities subject to the obligation that the borrowing party returns these or equivalent securities at a later date at the request of the sub-fund. Securities financing transactions can, for example, include securities repurchase agreements, securities lending transactions as well as securities borrowing transactions.

Securities financing transactions and total return swaps can be used to generate additional income or hedge volatile investments.

Assets used in securities financing transactions and total return swaps, and any collateral received, are in principle held in safekeeping by the Custodian.

The types of assets that can be used in these transactions depend on the investment policy and the related investment restrictions of the sub-fund and include shares and bonds in particular.

The maximum percentage of managed assets that can be used in these transactions is based on the specific information in Annex I of the Investment Conditions.

The likely percentage of managed assets that will be used in these transactions is based on actual demand.

In any of these transactions executed by VP Bank Ltd, Vaduz, this third party is a company associated with the Management Company.

For specific information, see Annex I of the Investment Conditions.

2.2.2.1 Criteria for the selection of counterparties

Securities financing transactions and total return swaps are concluded exclusively with financial counterparties in accordance with SFTR. Counterparties in securities financing transactions and total return swaps are authorised as credit institutions, investment firms, financial service providers, insurance companies, or clearing organisations based in the EU, EEA, or an equivalent third country that is subject to supervisory regulations considered by the FMA to be equivalent to those of Community Law. Counterparties must have a good credit rating (at least investment grade).

The contractual partners for total return swaps are selected according to criteria that include the following:

a) Price of the financial instrument
b) Costs involved in execution
c) Speed of execution
d) Probability of execution/settlement
e) Scope and type of order
f) Timing of the order
g) Other factors influencing the execution of the order

The criteria can be weighted differently according to the type of trade order.

2.2.2.2 Risks associated with securities financing transactions and total return swaps

Securities financing transactions and total return swaps involve counterparty risks (a counterparty of a securities financing transaction or total return swap does not meet their obligation to return the assets) and liquidity risks (the collateral made available to the sub-fund cannot be realised) in particular.

Risks of delay and reinvestment also apply. In the event of the financial default of the borrower of securities or of default with regard to securities lending transactions, collateral – the value of which may fall – is realised, resulting in a potential loss for the sub-fund.

In the case of total return swaps, sub-funds bear the credit risk of the counterparty to the swap, as well as that of the issuer of the reference obligation. There is also a risk that payments due in relation to swap agreements are delayed or not made at all.

See “Risk profile and general risks” for further general information on risks.

2.2.2.3 Distribution of the income earned through securities financing transactions and total return swaps

The proportion of income from securities financing transactions that flows back into the sub-funds and the costs and fees assigned to the Management Company or third parties are disclosed as described below or in Annex I of the Investment Conditions.

If securities lending is used, the Custodian may retain up to a maximum of 50% of the income from the securities loan to cover its direct and indirect costs. The remainder, and thereby at least 50% of the income from the securities loan, is credited to the relevant sub-fund.

If total return swaps are used, the income – following deduction of transaction costs – is credited in full to the sub-fund.

For specific information on the allocation of returns for other securities financing transactions, see Annex I of the Investment Conditions.

2.2.2.4 Securities lending

Where securities are loaned to third parties, the only permissible borrowers are credit institutions, securities firms, financial service providers, insurance companies and clearing houses that specialise in securities lending and post collateral commensurate with the size and risk of the intended transactions. Securities lending transactions must be regulated by means of a standardised master agreement. The Custodian is liable for ensuring that such transactions are processed smoothly and in line with the law and standard market practice.

For specific information, see Annex I of the Investment Conditions.

2.2.2.5 Securities repurchase agreements and reverse repurchase agreements

Where sub-fund securities are used in repurchase agreements and reverse repurchase agreements, the only permissible counterparties are banks, securities firms, credit institutions, financial service providers, insurance companies and clearing houses. Securities repurchase agreements must be regulated by means of a standardised master agreement. The Custodian is liable for ensuring that such transactions are processed smoothly and in line with standard market practice.

For specific information, see Annex I of the Investment Conditions.

2.2.2.6 Total return swaps

Total return swaps are derivative transactions in which all income and value fluctuations of an underlying asset are exchanged for an agreed fixed interest payment. In this way, a contractual partner, the collateral taker, transfers the entire credit and market risk from the underlying asset to the other contractual partner, the collateral provider. In return, the collateral taker pays a premium to the collateral provider. The Management Company may carry out total return swaps for hedging purposes and as part of the investment strategy. In principle, all assets acquirable for the sub-fund can be the subject of a total return swap. Such transactions can involve up to 100% of the sub-fund assets. The Management Company anticipates that in an individual case, no more than 50% of the sub-fund will be the subject of a total return swap.

For specific information, see Annex I of the Investment Conditions.

2.2.3 Borrowing

Sub-fund assets must not be pledged or charged in any other way, except for borrowing that does not exceed a certain proportion of the sub-fund assets. This limit does not apply to the acquisition of foreign currency by means of back-to-back loans.

For specific information, see Annex I of the Investment Conditions.

2.2.4 Collateral policy

In connection with over-the-counter (OTC) transactions and techniques for efficient portfolio management, the Management Company may accept collateral on behalf of and for the account of the sub-funds, thereby reducing the exposure to counterparty risk. Received collateral is held in safekeeping by the Custodian of the sub-funds.

If the Management Company accepts collateral, it must comply with the relevant statutory provisions and the duties and requirements prescribed in the guidelines of the responsible supervisory authorities, in particular regarding liquidity, valuation, issuer creditworthiness, correlation, diversification, and the risks associated with the management, custody, marketability and reuse of collateral. In particular, collateral must satisfy the following requirements:

a) All collateral other than cash or sight deposits must be highly liquid, have a duration that is as long as or shorter than that of the sub-fund, and be traded on a regulated market or a multilateral trading system with transparent pricing.
b) The collateral must be valued at least once a day, and assets displaying high price volatility may only be accepted as collateral if appropriately conservative valuation discounts ("haircuts") are applied. Any subsequent payments will not be used for the valuation.
c) The issuer of the collateral must have a strong credit rating.
d) The collateral received must not have been issued or guaranteed by a counterparty or a company belonging to the counterparty's group, and must not be expected to display a high correlation with the performance of the counterparty.
e) The collateral must be sufficiently broadly diversified across different countries, markets and issuers; the overall risk exposure to a single issuer must not exceed 20 % of the sub-fund's net assets, after allowance for all collateral received. In the case of collateral from several securities financing transactions, OTC derivatives transactions, and securities repurchase agreements attributable to the same issuer or guarantor, the overall risk vis-à-vis this issuer is to be considered for the calculation of the overall risk limit. Deviating from this, the sub-fund can be collateralised in full through various securities and money market instruments issued or guaranteed by an EEA member state, one or more of its regional authorities, a third country, or a public international body to which at least one EEA member state belongs. The sub-fund should hold securities issued as part of at least six different issues, with securities from a single issue not exceeding 30% of the NAV of the sub-fund.
f) It must be possible to realise the collateral at any time without reference to or approval by the counterparty.
g) Depending on credit rating and liquidity, collateral may have different terms, with diversification and correlation strategies being taken into account.
h) Collateral, with the exception of sight deposits (liquid assets), must not be sold, reinvested or pledged. Collateral consisting of liquid assets (sight deposits and callable deposits) must be used exclusively in one of the following ways:
   i. Investment in sight deposits with a term of no more than 12 months with credit institutions based in an EEA member state or a third country with supervisory law equivalent to that of the EEA;
   ii. Debentures with high credit ratings issued by governments;
   iii. Investments involving securities repurchase agreements, provided the counterparty is a credit institution based in an EEA member state or a third country with supervisory law equivalent to that of the EEA;
   iv. Investments in money market funds with short-term structures pursuant to ESMA/2014/937 point 43(j).

Any reinvestment of sight deposits and callable deposits must comply with provisions regarding the risk diversification of non-cash collateral.

The Management Company determines the requisite scope of the collateral and the size of the haircuts based on the applicable risk diversification provisions and with consideration given to the nature and characteristics of the transactions and assets concerned, in particular the creditworthiness of the counterparties and the price volatility, and, where necessary, the outcome of any stress tests performed.

When determining the haircuts, the Management Company will apply a consistent haircut policy.

If an issuer or a collateral is rated differently by Standard & Poor's, Moody's or Fitch, the lowest rating will apply.

The Management Company is entitled to restrict the inclusion of certain countries and equity indices in the list of permitted countries or benchmark indices, or to exclude them from the list, or more generally, to restrict the collateral impose additional restrictions on counterparties concerning the permissible collateral. The Management Company reserves the right to increase the haircuts applied to the collateral, especially in the event of unusually high market volatility, so that the sub-funds have higher levels of collateral in order to mitigate the counterparty risk.

2.3 Risk profile and general risks

UCITSA-71-1----

The value of shares depends on the investment objective, policy and strategy, and on the market performance of the individual investments and cannot reliably be ascertained in advance. The value of a share may rise above or fall below the issue price at any time. There is no guarantee that investors will recover their capital investment.

Potential investors should be aware of the associated risks and should not make an investment decision until they have obtained comprehensive advice from their legal, tax and financial advisors, auditors, or other experts on whether an investment in shares is suitable in the light of the investor's personal financial and tax circumstances.

Some of the potential risks are briefly discussed in this section. It should be noted, however, that this is not an exhaustive list of all the possible risks.

Credit/issuer risk (default risk)

Where an issuer's solvency deteriorates or the issuer becomes insolvent, the result is the loss of at least some of the sub-fund's investment.

Despite careful selection of the securities, the risk can deteriorate significantly over time and result in a partial or total loss.

Counterparty risk

Counterparty risk is the risk that performance of transactions concluded for the sub-fund's account will be jeopardised by cash flow difficulties or insolvency on the part of the counterparty.

Collateral management risk

If the sub-fund carries out OTC transactions, it may be exposed to risks in connection with the creditworthiness of the OTC counterparties: when concluding forward contracts, options and swap transactions or using other derivatives-based techniques, the sub-fund runs the risk of an OTC counterparty failing to meet its obligations under one or more contracts. This counterparty risk may be reduced if collateral is furnished. Where collateral is provided to the sub-fund under the terms of a contract, it will be held in safekeeping for the account of that particular sub-fund by or on behalf of the Custodian. Cases of insolvency or other credit default events affecting the Custodian or entities within its sub-custodian or correspondent bank network can result in the sub-fund's rights and entitlements in respect of the collateral being deferred or restricted in some other manner. Where the terms of a contract require the sub-fund to furnish the OTC counterparty with collateral, that collateral is to be transferred to the OTC counterparty as agreed between the sub-fund and the OTC counterparty. In addition, the events listed above can result in the rights or the recognition of the sub-fund in respect of the collateral being delayed, restricted or even excluded. The sub-fund would be required to meet its obligations under the OTC transaction without recourse to any collateral initially furnished to cover these obligations.

Derivative risk

Whenever derivative instruments are used to hedge the assets of a sub-fund, the effect is to considerably reduce the economic risk to which a part of the sub-fund's assets is exposed. At the same time, however, this means that – should the sub-fund's hedged asset increase in value – the sub-fund will not participate in the increase.

By using derivative instruments to increase income in line with its investment objective rather than for hedging purposes, the respective sub-fund increases its exposures and must ensures that the resulting risks covered by the Investment Company's risk management policy in an appropriate manner.

The use of derivatives is associated with investment risks and transaction costs. These risks include:

a) the danger that forecasts made regarding future trends in interest rates, prices of securities and currency markets may, in hindsight, prove to have been incorrect;
b) the imperfect correlation of the prices of futures and option contracts on the one hand and the price movements of the securities or currencies used to hedge them on the other, as a result of which complete hedging may not be possible under certain circumstances;
c) the possible absence of a liquid secondary market for a specific instrument at a given point in time, as a result of which it may not be economically viable to close out a derivative position under certain circumstances, even when doing so would make sense from the investment policy standpoint;
d) the danger that it may not be possible to sell securities underlying derivative instruments at an opportune time or that securities may have to be acquired or sold at an inopportune time;
e) the potential loss arising due to the use of derivative instruments, which may not be predictable under certain circumstances and could even exceed the margin provided;
f) the danger that the counterparty will become insolvent or default (counterparty risk); if the sub-fund is permitted to enter into OTC derivative transactions, it will be exposed to a higher credit and counterparty risk, which the Management Company will try to mitigate by concluding collateral management agreements;
g) in the event of insolvency or payment default on the part of a counterparty, the sub-fund concerned may experience delays in the processing of positions and incur considerable losses, including depreciations of the investments made, may find it impossible to realise gains during that period, and may incur outlays in connection with the enforcement of such rights; there is also a risk that the aforementioned agreements and derivatives techniques are terminated, for instance by business failure (insolvency) or a change in the tax law or accounting provisions governing the rules in force when a given agreement was concluded.

Inflation risk

Inflation can reduce the value of the sub-fund's investments. The purchasing power of the invested capital falls if the rate of inflation is higher than the return on the investments.

Macroeconomic risk

This is the risk of capital losses caused by failure to take accurate account of macroeconomic developments when making investment decisions, with the result that securities investments are made at the wrong time or securities are held during an unfavourable phase of the business cycle.

Country or transfer risk

Investments in politically unstable countries carry especially high risks. These can suddenly result in large price fluctuations. Country risks include the threat of currency restrictions, transfer risks, moratoria or embargos.

Potential investment spectrum

Under the investment principles and investment limits laid down in the UCITSA and the constituent documents, which allow the Investment Company and the sub-funds very broad scope for their investment activity, the actual investment policy may entail concentrating on particular assets, e.g. only a small number of sectors, markets, regions or countries. This concentration on a small number of special investment segments may give rise to heightened opportunities but will simultaneously involve correspondingly heightened risks.

Concentration risk

Further risks may arise from a concentration of investments in particular assets or markets. The sub-fund then becomes especially heavily dependent on the performance of these assets or markets.

Liquidity risk

Instruments that are not listed on an exchange or traded on some other organised market carry the risk that it might prove difficult or even impossible to sell them to third parties. Securities of smaller companies (small caps) are subject to the risk that the market in these securities might not always be liquid. This can mean that the securities cannot be sold at the desired time and/or cannot be traded in the desired quantity and/or at the desired price. Investors may run the risk that their redemption requests are suspended, restricted (gating), or split, that some of the assets of the sub-fund are transferred to side pockets, or that the payment of redemption proceeds is delayed, as described in the Investment Conditions.

Market risk (price risk)

This is a general risk affecting all investments and refers to the danger that the value of a particular investment may change to the detriment of the sub-fund.

Psychological market risk

Market sentiment, opinion and rumour can cause a substantial decline in the value of an asset even though the profitability and prospects of the companies in which the sub-fund has invested might not have changed significantly. Psychological market risk affects equities in particular.

Settlement risk

This is the risk of a loss being incurred because a transaction that has been concluded is not executed as expected because a counterparty fails to pay or deliver.

Legal and tax risk

The purchase, holding or sale of investments may be subject to tax regulations (e.g. deduction of withholding tax) outside the Investment Company's country of domicile. In addition, the legal and tax treatment of sub-funds may change in ways that cannot be predicted or influenced.

Business risk

Equity investments involve direct participation in a company's business success or failure. This could even mean that the entire value of the investment is lost.

Currency risk

Foreign currency positions that are not hedged are exposed to direct currency risk. Falling exchange rates cause the value of foreign currency positions to decline. In addition to these direct currency risks, indirect currency risks may arise. Internationally active companies are susceptible to exchange rate movements to varying degrees, and these can indirectly affect the value of investments in these companies.

Risk of changes in interest rates

Investments in interest-bearing securities are exposed to the risk of changing interest rates. If market rates rise, the market value of interest-bearing securities can decline substantially. This effect is magnified in the case of interest-bearing securities with long periods to maturity and low nominal interest rates.

Change of investment policy

The risk associated with the sub-fund's assets may change in terms of its content due to a change in the investment strategy within the range of investments permitted by law and contract for the respective sub-fund's assets. The Management Company may at any time significantly modify the investment policy of the sub-fund within the parameters of the constituent documents by amending the Prospectus, including the constituent documents and its annexes.

Changes to the Prospectus, including constituent documents

The Management Company reserves the right to amend the Prospectus, including the constituent documents. The Management Company may also liquidate individual sub-funds entirely or merge them with other sub-funds. For the investor, this entails the risk that the holding period planned by the investor will not be realised.

Risk of suspension of redemption of shares

In principle, investors can require the Management Company to redeem their shares in accordance with the valuation intervals applied to the sub-fund. However, the Management Company may temporarily suspend the redemption of investor shares if extraordinary circumstances arise, redeeming the shares only at a later date at the price applicable at that time. This price may be lower than it was before share redemptions were suspended.

Key staff risk

Sub-funds that perform extremely well during a certain period also owe this success to the skill of the Fund managers and their ability to make the right decisions. However, the composition of the Fund's management staff may, change. New decision-makers may be less successful.

Hedging risk

Share classes with an accounting currency other than the sub-fund currency can be hedged against exchange rate fluctuations. The aim of such hedging is to protect investors as much as possible against potential losses caused by negative exchange rate fluctuations, although by the same token it prevents investors from benefiting fully from positive exchange rate fluctuations. Because of fluctuations in the hedged sub-fund volume and current levels of subscriptions and redemptions it is not always possible to ensure that hedging exactly matches the net asset value of the share class to be hedged. There is therefore a possibility that the net asset value per share of a hedged share class will not perform identically with the net asset value per share of a share class that is not hedged.

Emerging market risk

Investments in developing and emerging markets may involve particular economic and legal risks that can expose sub-funds to increased volatility or a loss of value. These include for example capital markets with comparatively low market capitalisation and consequently higher volatility, inadequacies in regulatory supervision, market infrastructure and shareholder protection, as well as corruption, currency and transfer restrictions, moratoria, unrest, embargos (export/import restrictions), opaque/incompatible accounting guidelines, direct ("nationalisation") or indirect ("tax as expropriation") expropriation, increased inflation/deflation, currency devaluation, military conflict, insufficient legal enforceability of claims from investments, or other restrictions imposed by government.

Sustainability risks

Pursuant to EU Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (the "SFDR"), the sub-funds are required to disclose the manner in which Sustainability Risks (as defined hereafter) are integrated into the investment decision and the results of the assessment of the likely impacts of Sustainability Risks on the returns of the sub-funds.

Sustainability risks refer to an environmental, social or corporate governance-related event or circumstance that could have an actual or potential significant negative impact on the value of the investment. The significance of sustainability risks is determined by the probability, the extent and time horizon of the occurrence of the risk.

Sustainability risks are to be understood as an additional factor to traditional risk types (e.g. credit, market, liquidity, operational and strategic risk), and are identified and controlled as part of the risk management processes.

Sustainability risks may be numerous, and result in particular from environmental risks, social risks and risks associated with corporate governance. Examples of risks are:

- **Environmental risks:** risks of climate change, new CO2 taxes, changes in consumer behaviour or extreme weather events
- **Social risks:** Risks associated with non-compliance with employment standards, negligence of occupational health and safety
- **Corporate governance risk:** Risks associated with the failure to incorporate sustainability in corporate governance, with corruption, insufficient data protection, insufficient tax honesty or insufficient transparency

The analysis of sustainability risks by the Management Company or portfolio manager can be supported by specific frameworks that define industry-specific ESG factors that are material to a company.

Sustainability risks vary depending on the specific risk, region and asset class. Sustainability risks can have a negative impact on the sub-fund's return. In general, these risks can lead to increased default risk, or could even mean that the entire value of the investment is lost.

See Annex I of the Investment Conditions for more information on how sustainability risks are taken into account in investment decisions, and on the likely impact of sustainability risks on the sub-fund return.

2.4 Profile of the typical investor

UCITSA-Annex-I-5--5.2

The Fund is suitable for investors with a low risk tolerance who want to be able to access the invested assets at short notice.

2.5 Asset valuation rules

UCITSA-Annex-I-1-1-1.16

See the Investment Conditions.

2.6 Broader duties with regard to the Prospectus and reporting

2.6.1 Feeder UCITS

UCITSA-65-1----

n/a

2.6.2 Master UCITS

UCITSA-73--h---
UCITSO-80--g---

n/a

3 Share classes

3.1 Equal treatment of investors

The Investment Company's investors are treated fairly and equitably. In particular, when managing liquidity risk and redeeming shares, the interests of one investor or group of investors must not be favoured over the interests of another investor or group of investors. In this regard, the provisions governing the issue and redemption of shares provide for the fair treatment of the investors. No preferential treatment is given to one investor or group of investors except by means of the creation of share classes with distinctive features.

For specific information, see Annex I of the Investment Conditions.

3.2 Issue and redemption of shares

UCITSA-Annex-I-1-1-1.12
UCITSA-Annex-I-1-1-1.13
UCITSO-43-5----

In general, shares may be subscribed or redeemed on each trading day. Subscriptions and redemptions take place on the basis of prices that are unknown to the investor at the time the application is made (forward pricing).

All commissions, taxes and duties payable in relation to share subscriptions and redemptions are borne by the investor. If shares are acquired through banks that are not entrusted with distributing the shares, the possibility cannot be ruled out that such banks will levy additional transaction charges.

For specific information, see the Investment Conditions.

3.2.1 Criteria for suspending share issues and redemptions

UCITSA-Annex-I-1-1-1.13

See the Investment Conditions.

3.2.2 Calculating share issue and redemption prices (method, frequency, associated costs, publication)

UCITSA-Annex-I-1-1-1.17

See the Investment Conditions.

3.3 Costs

UCITSA-Annex-I-1-1-1.18
UCITSA-Annex-I-6--6.1

See the Investment Conditions.

3.4 Miscellaneous

For specific information, see Annex I of the Investment Conditions.

3.4.1 Type and principal characteristics of the shares

UCITSA-Annex-I-1-1-1.10
UCITSA-Annex-I-1-1-1.11

See the Investment Conditions.

3.4.2 Calculation and appropriation of profit, frequency of distributions

UCITSA-Annex-I-1-1-1.6
UCITSA-Annex-I-1-1-1.14

For specific information, see Annex I of the Investment Conditions.

B. Articles of Association

1 Investment Company

1.1 General provisions

1.1.1 Company name, legal form, registered office and headquarters

PGR-279-1-1
PGR-279-1-2

Under the company name "Credit Suisse Funds SICAV", an externally managed investment company with variable capital legally constituted as Limited Company has been created pursuant to the UCITSA.

The Investment Company has its registered office in Vaduz, Liechtenstein (LI).

1.1.2 Purpose of the Investment Company

PGR-279-1-3

The sole purpose of the Investment Company is to manage assets for the account of investors by investing in authorised instruments in accordance with the principle of diversification pursuant to the UCITSA.

The Investment Company may take all measures and engage in all acts that it considers reasonable for achieving its objective provided it takes into account the restrictions laid down by the UCITSA.

1.1.3 Duration

PGR-280-1-9

The Investment Company is established for an indefinite period of time.

1.1.4 Fiscal year

PGR-279-1-13
PGR-1048-3

The fiscal year of the Investment Company ends on the last calendar day of May. The last day of the fiscal year represents the balance sheet date. In justified cases, in particular with regard to the first fiscal year or following amendment of the balance sheet date, the fiscal year may last a maximum of 18 months. The fiscal year of the Investment Company is determined by that of the sub-funds, according to consolidation.

1.1.5 Costs of establishment

PGR-279-1-12

Costs of establishment are the total amount of all costs borne by or charged to the Investment Company as a result of its establishment, including any costs that arise before the point at which the Investment Company commences its business activities.

Costs of establishment may amount to up to CHF 100,000.

1.2 Governing bodies

PGR-279-1-9

The governing bodies of the Investment Company are the general meeting of shareholders, the Board of Directors, the Management Board and the Certified Auditors.

1.2.1 General meeting

1.2.1.1 Constitution and powers
The supreme governing body of the Investment Company is the general meeting of shareholders. It is made up of the shareholders with voting rights. It has the following powers:

a) to elect the members of the Board of Directors and the Certified Auditors and to formally approve their actions;
b) to formally accept the profit and loss account, the balance sheet and the annual report;
c) to make resolutions concerning the appropriation of the Investment Company's net profit and, in particular, the size of dividends;
d) to make resolutions concerning the formal acceptance of the Articles of Association and regarding dissolution of the Investment Company or structural measures (subject to any required approvals from the responsible supervisory authorities);
e) to make resolutions on the amendment of the Articles of Association, such resolutions requiring only a simple majority (subject to any required approvals from the responsible supervisory authorities);
f) to make resolutions concerning increases or decreases of the share capital;
g) to make resolutions on motions proposed by the Board of Directors, the Certified Auditors and the founding shareholders, and further to conduct all business reserved to the general meeting of shareholders by law or these Articles of Association or referred to it by the Board of Directors.

1.2.1.2 Convocation
PGR-279-1-8

The Board of Directors will convene the ordinary general meeting of shareholders subject to a minimum of 21 days' notice within six months of the end of a fiscal year and will convene extraordinary general meetings of shareholders in the eventualities envisaged by law and in the Articles of Association and as frequently as required in the best interests of the Investment Company, such meetings to take place at the registered office of the Investment Company or some other place specified in the invitation. Invitations to the general meeting must include the meeting agenda and inform the shareholders of their right to inspect the annual report including the auditors' report.

If all the founding shareholders are present in person or represented and no objection is raised, they may hold an extraordinary general meeting of shareholders (universal meeting) without needing to comply with the formal convocation requirements.

1.2.1.3 Holding general meetings

General meetings of shareholders will be chaired by the Chairman/Chairwoman of the Board of Directors. In his or her absence, the general meeting is chaired by another member of the Board of Directors designated by the Board of Directors or by a chairperson elected by the general meeting of shareholders.

The chairperson appoints the secretary and the tellers. The secretary and the chairperson sign the minutes of the meeting.

1.2.1.4 Resolutions

PGR-279-1-8

The annual general meeting can hold valid discussions and make binding resolutions if a majority of its members are present. Each founders' share corresponds to one vote. Save where otherwise prescribed by mandatory law, the general meeting resolves its elections and make its resolutions by means of a qualified majority of the votes represented. Where a first round of voting fails to produce a clear result, a second round takes place and is decided by relative majority.

Elections and votes on motions are open unless the chairperson or one of the founding shareholders requests a secret ballot.

The founder shareholders may represent their shares in person or through a proxy.

The investor shares confer no entitlement to participate in or vote at ordinary or extraordinary general meetings of shareholders.

1.2.2 Board of Directors

PGR-279-1-9

1.2.2.1 Constitution and term of office

The Board of Directors is elected by the ordinary general meeting of shareholders and consists of at least one natural person or legal entity.

It may arise that members of the Board of Directors are simultaneously members of the boards of directors of other (investment) companies. If this gives rise to conflicts of interest, the relevant member discloses this to the Board of Directors.

Members of the Board of Directors are initially elected to serve a three-year term of office. Subsequent terms of office last no more than six years, subject to early retirement or dismissal. The members of the Board of Directors may be re-elected at any time. Any change in the membership of the Board of Directors is subject to prior notification of the responsible supervisory authority.

If a member of the Board of Directors steps down before the end of his or her term of office, the remaining members may appoint a provisional replacement to serve until the next general meeting of shareholders. The provisional replacement assumes the term of office of his or her predecessor.

The Board of Directors constitutes itself. It elects a chairperson and a vice-chairperson (deputy) from among its members.

Current composition as per Commercial Register at the registered office:

Amt für Justiz (AJU), 9490 Vaduz, LIECHTENSTEIN (LI)

1.2.2.2 Duties

PGR-279-1-10

The Board of Directors is responsible for the overall management of the Investment Company and for supervising and controlling its operational management. It prepares the business of the general meeting of shareholders and implements the latter's resolutions. It also represents the Investment Company in all matters not reserved to another governing body or to third parties. The Board of Directors may delegate responsibility for operational management to a third company, which, on the Board's behalf, appoints a custodian for each sub-fund and, where required, one or more portfolio managers for each sub-fund. The details relating to such delegated duties as well as the areas of authority and responsibilities of the involved parties are set out in agreements concluded between the Investment Company and the parties to which the duties are delegated.

In any event, the Board of Directors is responsible for:

a) determining the investment policy for each sub-fund;
b) the basic decisions concerning the issue and redemption of shares;
c) motions concerning the appropriation and/or distribution of profit; and
d) decisions concerning the creation, structural measures and dissolution of individual sub-funds or share classes;
e) decisions concerning amendments to the Prospectus and the Investment Conditions;
f) determination of the payment of interim dividends during the year;
g) all functions and duties not reserved by law for other governing bodies.

1.2.2.3 Meetings and resolutions

The Board of Directors meets when convened by the chairperson or his or her deputy. Every member of the Board of Directors can request that the Chairman convene a meeting without delay, but must state the reasons for such request.

The Board of Directors can hold valid discussions and make binding resolutions if a majority of its members are present. Resolutions require a simple majority of the votes cast. The Chairman takes part in the vote and, in the event of a tie, has the casting vote. If the Board of Directors consists of only two members, resolutions are passed unanimously.

The Board of Directors may also pass resolutions by written consent to a proposed resolution (circular resolution) unless a member of the Board of Directors requests a meeting and verbal discussion.

The chairperson appoints the secretary and the tellers. The secretary and the chairperson sign the minutes of the meeting.

If a director or authorised agent has a personal interest in a matter relating to the Investment Company, he or she must declare said personal interest to the Board of Directors and recuses himself or herself from any and all discussion of and/or votes on the matter in question. Such matter and the personal interest must be reported to the shareholders at the next general meeting. If such person nevertheless votes, his or her vote is invalid. The term "personal interest" does not apply to any relationship or interest that arises only due to the fact that the legal transaction was concluded between the Investment Company on the one hand and the Management Company, Custodian or any other entity designated by the Investment Company on the other.

1.2.2.4 Appointment of an operational manager (Management Company)

PGR-280-1-16

The Board of Directors is authorised, on its own responsibility and by means of a separate appointment and delegation agreement, to delegate the operational management of the Investment Company to a Management Company duly authorised under the UCITSA. The same applies to Management Companies authorised in other EEA member states that have a branch office in Liechtenstein or that are permitted to carry out such activities as part of their provision of cross-border services. The duties, rights, obligations, areas of authority and responsibilities of the Management Company are set out in the appointment and delegation agreement. By virtue of that agreement, the Management Company provides the Investment Company with fund management services in accordance with the Articles of Association.

The day-to-day business of the Investment Company is carried out by the Management Board in its capacity as a Management Company.

1.2.3 Certified Auditors

PGR-280-1-17

The task of auditing the annual reports of the Investment Company must be assigned to a company of Certified Auditors licensed in the Principality of Liechtenstein and appointed by the general meeting of shareholders. The Certified Auditor is elected for a one-year term, may be re-elected and may at any time be dismissed by the general meeting of shareholders.

1.3 Founder shares

PGR-279-1-5
PGR-279-1-7

The equity capital of the founder shareholders is separated from the assets under management (investor shares) of the investors.

Type of right	Right of participation
Register/account	Share register
Registered/bearer securities	Registered shares
Voting rights	One vote per share
Limitation on amount	None
Right to participate in the general meeting of shareholders	Yes
Subscription right upon issue of new founder shares	Yes
Certificates (share securitisation)	The investors are not entitled to receive actual physical share certificates.
Share currency	EUR
Nominal value per share	EUR 1,000.00
Number of shares	50
Equity capital	EUR 50,000.00 (fully paid in)

The equity capital has to be continuously available in the amount of EUR 50,000.00 and cannot be used for investments.

The Investment Company may provide for the securitisation of investor shares in the form of global certificates. The shares are kept in collective safe custody in order to avoid problems that might affect their transferability.

1.3.1 Dividends

PGR-312-2
PGR-312-4

Dividend payments from the share capital due to the founder shares may be made from the net profit resulting from the annual report plus profit carried forward as well as withdrawals from reserves formed for this purpose, taking into account imputed losses of previous fiscal years as well as allocations to legal or statutory reserves. Subject to the above statutory share capital, the Board of Directors may pay dividends during the year on the basis of an interim balance sheet. The Board of Directors defines the amount of this dividend in advance in a meeting of the Board of Directors.

1.4 Investor shares

PGR-279-1-5
PGR-279-1-7
PGR-280-1-14
PGR-361-2

Type of right	Participating share regarding assets under management
Register/account	Account
Registered/bearer securities	Bearer
Nominal value	None
Voting rights	None
Limitation on amount	None
Right to participate in the general meeting of shareholders	No

Participation in the profit made on the equity capital	No
Subscription right upon issue of new shares	No
Certificates (share securitisation)	For specific information, see Annex I of the Investment Conditions.
Exchanges and markets	For specific information, see Annex I of the Investment Conditions.
Denomination	For specific information, see Annex I of the Investment Conditions.

The value per investor share is calculated as the proportion of the sub-fund's assets accounted for by the share class concerned, minus the proportion of the same sub-fund's liabilities (if any) accounted for by that share class, divided by the number of shares of the share class in circulation.

Any increase in the share capital of the investor shares through the gradual issue of new shares to existing investors or third parties, or reduction in the share capital of the shares through the gradual repayment of the share capital in whole or in part by redemption of shares can take place without following a predefined procedure for increasing or reducing share capital.

1.5 Notices and announcements

PGR-279-1-11

The publication medium of the Investment Company is the website of the

LAFV (Liechtensteinischer Anlagefondsverband), 9490 Vaduz, LIECHTENSTEIN (LI), www.lafv.li

Notices from the Investment Company to the founding shareholders will be sent by e-mail or published on the Liechtenstein Investment Fund Association (LAFV) website. Notices to holders of investor shares and announcements to third parties will be published on the LAFV website.

1.6 Provisions governing amendments

1.6.1 Requirements concerning amendments to the Articles of Association

Amendments or additions to the Articles of Association can be made at any time by the general meeting.

Amendments will be published in the official publication medium.

1.6.2 Need for investors' consent

Amendments do not require the investors' consent. However, investors will be informed that they may have their shares redeemed in the event of significant amendments. The law or the ordinance define material amendments. Amendments that are not considered material may result in particular due to legally or regulatory required adjustments. Furthermore, editorial adjustments do not constitute material amendments.

Investors, their heirs or other interested parties are not entitled to demand the modification of the Articles of Association of the Investment Company.

1.7 Provisions governing dissolution (liquidation)

The general meeting of shareholders may resolve to dissolve the Investment Company. The resolution must be made subject to the statutory requirements for changes to the Articles of Association. In addition, the Investment Company will be dissolved in the eventualities envisaged by law. The dissolution procedure is governed by the relevant statutory provisions and any guidelines issued by the responsible supervisory authority. Insofar as no adequate provision for dissolution is made in the Articles of Association, the responsible supervisory authority may stipulate more detailed rules.

2 Enforcement, prevailing language and other matters

The exclusive place of jurisdiction for all disputes is Vaduz, LIECHTENSTEIN (LI). This is subject to the provisions of mandatory law regarding jurisdiction.

Foreign court judgements are recognised and executed in Liechtenstein only insofar as this is envisaged in treaties or reciprocal legal arrangements are established by treaty or declaration of reciprocity by the government.

This document replaces any and all previous documents relating to the object hereof. Different language versions of this document may exist. In the case of differences between these versions, the German version will prevail.

Subject to the granting of any required approval by the supervisory authorities, the Articles of Association enters into force upon their entry into the Commercial Register.

Vaduz, 09/03/2021

Founder

C. Investment Conditions

1 Investment Company

1.1 Master data

UCITSA-7-4a-iVm-5-3-a

1.1.1 Name

Credit Suisse Funds SICAV

1.1.2 Duration

Unlimited

1.2 Management Company

UCITSA-7-4a-iVm-5-3-b

The Management Company conducts the Investment Company's business in the Investment Company's name and for the account of the investors in accordance with the relevant statutory provisions and the constituent documents and in accordance with the provisions of the Appointment and Delegation Agreement.

1.2.1 Company name, legal form, registered office and headquarters

UCITSA-Annex-I-1-2-1.1

VP Fund Solutions (Liechtenstein) AG, limited company, 9490 Vaduz, LIECHTENSTEIN (LI)

1.2.2 Member state of origin

UCITSA-Annex-I-1-2-1

LIECHTENSTEIN (LI)

1.2.3 Date of entry in the Commercial Register

UCITSA-Annex-I-1-2-1.2

23/06/1999

1.2.4 Duration

UCITSA-Annex-I-1-2-1.2

Unlimited

1.2.5 Subscribed and paid-in capital

UCITSA-Annex-I-1-2-1.9

Current status as per the Commercial Register at the registered office:

Amt für Justiz (AJU), 9490 Vaduz, LIECHTENSTEIN (LI)

1.2.6 Board of Directors and Management Board

UCITSA-Annex-I-1-2-1.8

Current status as per the Commercial Register at the registered office:

Amt für Justiz (AJU), 9490 Vaduz, LIECHTENSTEIN (LI)

1.2.7 Information on other managed investment companies and/or investment funds

UCITSA-Annex-I-1-2-1.3

Current status as per the register of the responsible supervisory authority at the registered office:

Finanzmarktaufsicht (FMA), 9490 Vaduz, LIECHTENSTEIN (LI)

1.2.8 Liability in respect of professional activities

In conformity with the applicable statutory provisions, the Management Company must have adequate capital resources at its disposal in case its business activities unavoidably give rise to damage for which the Management Company would be liable.

1.2.9 Delegation of duties

In accordance with legal provisions, the Management Company may delegate some of its duties to third parties with a view to ensuring that its business is conducted more efficiently. Such delegation of duties will be regulated by an agreement concluded between the Management Company and the third party concerned.

1.2.9.1 Conflicts of interest associated with the delegation of duties

Conflicts of interest may arise from the delegation of management functions to third parties, especially if one of those third parties is a company associated with the Management Company.

In conformity with the applicable statutory provisions, the Management Company has taken appropriate organisational measures to avoid potential conflicts of interest arising from the delegation of management duties. Should it prove impossible to avoid conflicts of interest, the Management Company will identify and monitor them, disclosing those that exist and attempting to resolve them in the best interests of the investors.

At present, there are no conflicts of interest arising from the delegation of management functions.

1.2.9.2 List of delegated duties
UCITSA-22-1-h---

For specific information, see Annex I and, where applicable, Annex II of the Investment Conditions.

1.2.9.3 Investment advisor or external consultancy firm if remuneration is debited from the assets of the Fund
UCITSA-Annex-I-3--3.1

For specific information, see Annex I of the Investment Conditions.

a) Investment advisors or external advisory companies may advise the portfolio manager in the selection of investments for the sub-fund. Details of any services provided by investment advisors or external consultancy firms are defined in an agreement concluded with the Management Company.
UCITSA-Annex-I-3--3.2

b) For other significant activities of the investment advisor or external consultancy firm, see the Commercial Register at the location of the registered office of the investment advisor or the external consultancy firm.

UCITSA-Annex-I-3--3.3

1.2.10 Remuneration policies and practices

UCITSA-71-1a-b---

With regard to its remuneration policies and practices, the Management Company is subject to the supervisory provisions governing fund management companies laid down in the Liechtenstein Act on Undertakings for Collective Investment in Transferable Securities (UCITSA) and the provisions governing Alternative Investment Fund Managers (AIFMs) set out in the Alternative Investment Fund Managers Act (AIFMA). The Management Company has formulated detailed rules in internal regulations on remuneration policies and practices, the aim of which is to establish a consistent and sustainable system of remuneration without creating misplaced incentives to take on excessive levels of risk. The Management Company's remuneration policies and practices are subject to review by the members of the Board of Directors on at least an annual basis to ensure that they are appropriate and comply with all relevant legal provisions. The remuneration policies and practices will include both fixed and variable (performance-based) components.

The Management Company's remuneration policies and practices are simple, transparent and sustainability-oriented – especially with regard to environmental, social and governance aspects. They are in line with the Management Company's business strategy, objectives and values, as well as its long-term overall success, and take its equity situation into account.

The remuneration policies are consistent with the Management Company's business and risk policies. In particular, no incentives to take on excessive levels of risk are created. Where remuneration is performance-based, it is calculated on the basis of either the overall results of the Management Company and/or the performance of the individual employee concerned and his/her department/team. Long-term business performance and the protection of the company against excessive risks will, among other things, be prioritised when assessing if an individual has achieved his/her performance targets. The variable remuneration components are not linked to the performance of the investment companies and/or funds managed by the Management Company. Voluntary employer fringe benefits or benefits in kind are permissible.

In addition, the establishment of ranges for total remuneration will ensure that employees are not significantly dependent on their variable remuneration and that variable and fixed remuneration are appropriately balanced. The amount of an employee's fixed salary is currently structured such that he/she is able to live from his/her fixed salary if employed full-time (taking into account market-based salaries). The members of the Management Board and the Board of Directors have the power to take the final decision on the allocation of variable remuneration. The Board of Directors is responsible for reviewing the remuneration policies and practices.

Special provisions apply to members of the Board of Directors and the Management Board of the Management Company and to employees whose activities have a significant influence on the overall risk profile of the Management Company and the investment companies or funds that it manages ("risk-takers"). Employees who exercise a significant influence on the risk and business policy of the Management Company have been identified as risk-takers. In the case of these risk-relevant employees, variable remuneration will be paid in arrears over several years. A proportion of at least 40% of the variable remuneration is deferred for a period of at least three years. This deferred proportion of the variable remuneration is risk-dependent during this period. Risk-takers whose variable remuneration is either less than CHF 100,000.00 p.a. (in the case of full-time employment), or a maximum of 25% of their total salary, can be paid this variable remuneration immediately and in full. The variable remuneration, including the deferred component, will only be paid out or earned if this is viable in light of the Management Company's overall financial situation and justified on the basis of the performance of the department or team and the individual in question. If the Management Company's financial results are weak or negative, this will generally lead to a considerable reduction in the overall variable remuneration, in which case both ongoing compensation as well as reductions in payments of previously earned amounts will be taken into account.

Further information on and details of the Management Company's current remuneration policies and practices are available at www.vpfundsolutions.li. This includes a description of the methods used to calculate remuneration and other benefits for certain categories of employees as well as for identifying the persons responsible for allocating the remuneration and other benefits, including the composition of the remuneration committee insofar as such a committee exists.

Upon request from an investor, the Management Company will also provide the information in paper form to him/her free of charge.

1.2.11 Placing orders to trade with other entities for execution

UCITSO-29-2---

Information on the principles for placing orders to trade with other entities for execution and significant changes in respect thereof is available at www.vpfundsolutions.li.

1.2.12 Strategies for the exercise of participation rights

UCITSO-40-3---
UCITSO-40-4---

A brief description of how the Management Company exercises participation rights is available at www.vpfundsolutions.li.

Upon request from an investor, the Management Company will also provide him/her with further information free of charge.

1.2.13 Handling complaints

UCITSO-49-3---

Information on how complaints are handled by the Management Company is available at www.vpfund-solutions.li.

1.2.14 Termination and loss of the right to manage the Investment Company

UCITSA-7-4a-iVm-5-3-h

In the event of termination by the Management Company, loss of the right to manage the Investment Company or the insolvency of the Management Company, the Investment Company does not form part of any insolvent estate of the Management Company and may, with the consent of the responsible supervisory authority, designate another management company, be converted into a self-managed investment company or be dissolved.

1.3 Custodian

UCITSA-7-4a-iVm-5-3-b

The task of keeping the assets in safe custody must be assigned to a custodian in LIECHTENSTEIN (LI).

1.3.1 Identity, duties and conflicts of interest of the Custodian

UCITSA-Annex-I-2--2.1
UCITSA-Annex-I-2--2.2
UCITSA-Annex-I-2--2.3

VP Bank AG, 9490 Vaduz, LIECHTENSTEIN (LI)

The UCITSA provides for the separation of the administrative and custody functions of investment funds. VP Bank Ltd is the sole shareholder of VP Fund Solutions (Liechtenstein) AG, but is sufficiently functionally and hierarchically separated from it.

The duties of the Custodian and its liability are governed by the UCITSA and by the associated ordinance, as amended, the Custodian Agreement and the constituent documents of the Investment Company. The Custodian acts independently of the Management Company and solely in the best interests of investors. Those financial instruments that can be held in safekeeping are held for the Investment Company's account in the Custodian's custody in separate accounts opened in the name of the Investment Company or the Management Company acting on its behalf. The Custodian monitors whether the assets are in accordance with the provisions of the UCITSA and the constituent documents. To this end, the Custodian in particular monitors whether the Investment Company complies with the investment restrictions and leverage limits.

In addition, the Custodian ensures that:

a) the sale, issue, repurchase, redemption and cancellation of shares take place in accordance with the UCITSA and the constituent documents;
b) the value of the shares of the Fund is calculated in accordance with the UCITSA and the constituent documents;
c) in the case of transactions involving the assets of the Fund, the equivalent value is transferred to the Fund within the customary time limits;
d) the earnings of the Fund are applied in accordance with the UCITSA and the constituent documents;
e) the cash flows of the Fund are properly monitored to ensure that all payments made by, or on behalf of, investors upon the subscription of shares of the Fund have been received, and that all of the Fund's assets have been booked in accordance with the UCITSA and the constituent documents.

In addition, the Custodian will maintain a share register for the Fund and/or the sub-funds on behalf of the Management Company.

Further information on the current situation with regard to the Custodian and its duties and conflicts of interest may be obtained directly from its registered office or online on its website www.vpbank.com.

1.3.2 Duties delegated by the Custodian, authorised agents and sub-contractors, conflicts of interest arising from the delegation of duties

UCITSA-Annex-I-2--2.2
UCITSA-Annex-I-2--2.3

The Custodian may delegate its custodial duties, in whole or in part, to other banks, financial institutions or recognised clearing houses that satisfy the statutory requirements ("sub-custodians").

The assets held on behalf of the Investment Company may be held in safekeeping by the sub-custodians specified on the VP Bank Ltd website (www.vpbank.com).

Conflicts of interest may arise from the delegation of custodial functions to the respective sub-custodians, especially if one of those sub-custodians is a company associated with the Custodian (e.g. when delegating custodial functions or selecting the sub-custodian, the Custodian could favour a company associated with itself over other equally promising companies). Moreover, conflicts of interest may arise between the Custodian and other providers of services to the Investment Company. In conformity with the applicable statutory provisions, the Custodian has taken appropriate organisational measures to avoid potential conflicts of interest arising from the delegation of custodian duties and/or between itself and other providers of services to the Investment Company. Should it prove impossible to avoid conflicts of interest, the Custodian will identify and monitor them, disclosing those that exist and attempting to resolve them in the best interests of the investors.

According to the Custodian, there are at present no conflicts of interest arising from the delegation of custodial duties or between the Custodian and other providers of services to the Investment Company.

1.3.3 Exclusion of liability

n/a

1.3.4 Termination and loss of the right to custody of Investment Company assets

In the event of termination by or the insolvency of the Custodian, the Investment Company does not form part of any insolvent estate of the Custodian, and with the consent of the responsible supervisory authority, may be transferred to another Custodian or dissolved.

1.4 Announcements and information

UCITSA-7-4a-iVm-5-3-l

The Investment Company's statutory publication medium is the

LAFV (Liechtensteinischer Anlagefondsverband), 9490 Vaduz, LIECHTENSTEIN (LI), www.lafv.li

Investors note that all announcements and information will be communicated on the above website.

For notices to investors outside the member state of origin, see Annex II of the Investment Conditions for specific information.

1.5 Summary information on tax regulations

UCITSA-Annex-I-1-1-1.5

1.5.1 Fund assets

A Liechtenstein-registered investment fund legally constituted as an Investment Company is liable without restriction to tax in Liechtenstein and is subject to income tax. The investment income on the assets under management constitutes tax-exempt income.

1.5.2 Stamp tax on the issue and negotiation of securities, turnover tax and start-up duty

Pursuant to the Customs Union Agreement between Switzerland and Liechtenstein, Swiss stamp duty law is also applicable in Liechtenstein. For the purposes of Swiss stamp duty legislation, therefore, the Principality of Liechtenstein is treated as part of Switzerland. The issue of founder shares in an investment company, or shares in its capital stock (share capital), is not subject to stamp tax on the issue and negotiation of securities or to start-up duty. The same applies to the issue of shares in the assets under management. The sale (transfer against valuable consideration) of shares in the assets under management attracts turnover tax if one of the parties or an intermediary is a Swiss securities dealer. Redemptions of founder shares or shares in the capital stock and of shares in the assets under management are exempt from turnover tax. The Investment Company is treated as an investor exempt from securities stamp duty.

1.5.3 Withholding tax and capital gains tax

Both income and capital gains, whether distributed or accumulated, may be partially or fully liable to capital gains tax, depending on the person who directly or indirectly holds the shares of the Investment Company or its sub-funds.

The Investment Company is not liable to the retention of any kind of withholding tax in the Principality of Liechtenstein. Foreign income and capital gains on the Investment Company or on any of its sub-funds may be subject to the deductions of withholding tax applicable in the host country of the investments concerned. These provisions are subject to any double taxation agreements that are in force.

1.5.4 Automatic exchange of information (AEOI)

With regard to the Investment Company or sub-funds, a Liechtenstein paying agent may be obligated, in accordance with the AEOI agreement, to report the investors to the local tax authority and carry out any corresponding legal notifications.

1.5.5 FATCA

The Investment Company and any sub-funds are subject to the provisions of the Liechtenstein FATCA Agreement and the corresponding implementing provisions in the Liechtenstein FATCA Act.

1.5.6 Persons resident for tax purposes in Liechtenstein

1.5.6.1 Natural persons
Private investors domiciled (resident for tax purposes) in the Principality of Liechtenstein must declare their shares as assets, for which a standardised annual return on assets (projected return) is calculated. Any distributed or accumulated income generated by the Investment Company or any sub-funds are exempt from income tax. The capital gains realised on the sale of shares are exempt from income tax. Capital losses may not be deducted from taxable income.

1.5.6.2 Legal entities
In the case of legal entities whose registered office or place of effective management is in the Principality of Liechtenstein, the income and/or realised capital gains are attributed to the shareholders regardless of whether they constitute the distributed income from distributing or accumulating investment companies or any sub-funds. In the process, the relevant income tax exemptions may be applied to this attributed income if its composition can be established. Capital losses may be deducted. However, any such losses claimed will be subject to taxation in the event of any subsequent reversal of impairment.

1.5.7 Persons with tax domicile outside Liechtenstein

For investors domiciled (resident for tax purposes) outside the Principality of Liechtenstein, taxation and the other fiscal consequences of holding or buying and selling investor shares will depend on the tax legislation of the country of domicile or, where applicable, on the terms of any bilateral tax treaty between that country and the Principality of Liechtenstein.

1.5.8 Disclaimer

The above tax information is based on the law and legal practice as currently known. It is therefore expressly subject to any changes in legislation, legal practice or the regulations and practices of the tax authorities in Liechtenstein and in foreign jurisdictions.

Investors are strongly advised to consult their own professional advisor on the tax consequences of these investments. The Investment Company, the Management Company, the Port-

folio Manager, the Custodian and their authorised agents cannot accept responsibility for the individual tax consequences for investors who hold, buy or sell investor shares, or for the related income.

1.6 Distribution countries

1.6.1 Measures relating to payments to shareholders, share redemptions and dissemination of information (in all countries in which the Investment Company is distributed)

UCITSA-Annex-I-4--

If the Investment Company is distributed outside the member state of origin, see Annex II of the Investment Conditions for specific information.

Where Annex II of the Investment Conditions exists, the information contained in it is based on the law of the particular country in which the Investment Company is distributed, is not subject to examination by the responsible supervisory authority of the member state of, origin and is not covered by any approval granted by said authority.

1.6.2 Sales restrictions

There are some countries in which the Investment Company is not authorised for distribution. The dissemination of Fund sales documents (e.g. Prospectus including constituent documents, KIID, annual and semi-annual reports) in jurisdictions other than the member state of origin may be subject to restrictions. Persons coming into possession of these documents are obligated to inform themselves of the requirements that apply in their own country. These Sales Documents do not constitute an offer in any jurisdiction in which such an offer is prohibited by law or to any person to whom it would be illegal to make such an offer. The issue and redemption of shares of this Investment Company abroad are governed by the legal provisions in force in the country concerned.

Shares of the Investment Company can exclusively be subscribed via financial institutions in the EU, in the EEA or in similar countries (according to the applicable equivalence list of the FMA) that meet the requirements for simplified due diligence according to the Due Diligence Ordinance.

Shares of the Investment Company may not be distributed to or acquired by investors domiciled or resident in a country outside the EEA which presents heightened geographical risks pursuant to Annex 2 Section A letter c Due Diligence Act. This includes states with strategic deficiencies not having adequate systems for the prevention of money laundering and terrorist financing; third countries identified by credible sources as having significant levels of corruption or other criminal activity; countries that are subject to sanctions, embargos or similar measures issued by, for example, the European Union or the United Nations; as well as countries providing funding or support for terrorist activities, or that have designated terrorist organisations operating within their country. The states concerned are listed by the FMA in List A, which is part of FMA Guideline 2013/1.

In particular, the shares of the Investment Company have not been registered pursuant to the United States Securities Act of 1933 and must not be offered, sold, forwarded or delivered directly or indirectly in the United States, to citizens or residents of the United States, or to corporations or other legal entities established or administered under United States law, except in connection with a transaction that does not violate said Act. For the purposes of these Sales Documents, the term “United States” means the United States of America, all its Federal States, territories and possessions, and all areas under its jurisdiction. Citizens of the United States who are resident outside the United States may become beneficial owners of the investor shares of the Investment Company in accordance with Regulation S of the Securities Act Release No. 33-6863 (2 May 1990).

2 Sub-fund

UCITSA-7-4a-iVm-5-3-i
UCITSA-7-4a-iVm-5-3-k

The Investment Company is structured as an umbrella fund with one or more sub-funds, which are separate entities with regard to property law and liability, i.e. each individual sub-fund is liable with its assets only for liabilities contracted by that particular sub-fund. Additional sub-funds may be added at any time.

The specific features of each sub-fund and share class are defined in Annex I of the Investment Conditions.

2.1 Fiscal year

UCITSA-7-4a-iVm-5-3-o

The fiscal year of the sub-fund ends on the last calendar day of May. In justified cases, in particular with regard to the first fiscal year or following amendment of the balance sheet date, the fiscal year may last a maximum of 18 months.

For specific information, see Annex I of the Investment Conditions.

2.2 Unit of account

UCITSA-7-4a-iVm-5-3-p

For more information on the currency of the sub-fund and the share classes, as well as rounding and denomination, see Annex I of the Investment Conditions.

2.3 Benchmark

A benchmark is an index or an index combination that is used to measure the performance of the sub-fund, the composition of the sub-fund or the calculation of the Performance Fee. In the event of use of a benchmark, it must be shown whether the administrator of the benchmark is entered in the register of administrators maintained by ESMA in accordance with the regulation on indices used as benchmarks.

For specific information, see Annex I of the Investment Conditions.

2.4 Investments

2.4.1 Investment objective, policy and strategy

UCITSA-7-4a-iVm-5-3-c
UCITSO-4-1----

For specific information, see Annex I of the Investment Conditions.

2.4.2 Sustainable Investing

Sustainable investing refers to the process of pursuing a dedicated sustainable investing strategy when taking investment decisions. Sub-funds following a sustainable investing approach integrate environmental, social and governance information ("ESG Factors) into the investment decision-making process to make better informed investment decisions or to target specific sustainable investment objectives often expressed as the alignment with one or more of the United Nations Sustainable Development Goals. Depending on the overall investment strategy and investment universe of the sub-fund, the importance of and focus on individual ESG Factors varies.

Regulatory requirements surrounding Sustainable Investing are evolving and might change in the future. When there will be legislative changes, the Prospectus including constituent documents will be updated accordingly. Additionally, new methods arise and availability of data is constantly improving. This might have an impact on the implementation, monitoring and reporting of ESG Factors as described in this Prospectus including constituent documents. Investors should read and consider the risks factor entitled "Sustainability Risks" in Chapter 2.3 "Risk profile and general risks", before investing in sub-funds applying a sustainable investing approach.

For sub-funds which do not apply a sustainable investing approach or a dedicated ESG investment strategy, sustainability is neither the objective, nor a mandatory part of the investment process. In particular, the underlying investments of the sub-funds do not take into account the EU criteria for environmentally sustainable economic activities as defined under the Taxonomy Regulation (EU) 2020/852. These sub-funds do not consider principal adverse impacts on sustainability factors for the purpose of article 7 of the Sustainable Finance Disclosure Regulation (SFDR, Regulation (EU) 2019/2088).

Legacy Credit Suisse Asset Management (hereinafter "CSAM") Sustainable Investing Policy

The Portfolio Manager has a Sustainable Investing Policy that directs and governs activities related to sustainable investing. The Portfolio Manager applies the Legacy CSAM Sustainable Investing Policy to the following sub-funds:

- CS Money Market Fund - CHF (Art.8),

- CS Money Market Fund - EUR (Art.8),

- CS Money Market Fund - USD (Art.8).

The implementation of the Legacy CSAM Sustainable Investing Policy in the investment process is documented and monitored accordingly by the Portfolio Manager. Compliance is monitored by the Management Company in accordance with regulatory requirements. A dedicatedUBS Asset management (UBS AM) sustainable investing team is the owner of the Legacy CSAM Sustainable Investing Policy and supports the Management Company and the relevant Portfolio Manager in the implementation of this policy.

The Legacy CSAM Sustainable Investing Policy defines how to integrate ESG Factors into various steps of the investment process by guiding investment teams to identify sustainability related opportunities, to reduce Sustainability Risks (see definition in Chapter 2.3 "Risk profile and general risks") and to consider principal adverse impacts. The Portfolio Manager's Sustainable Investing Policy consists of the following primary approaches:

1. ESG Exclusions: The Portfolio Manager has defined the following three categories of ESG Exclusions:

- **Norms-based Exclusions:** Categorical exclusion of companies that fail 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), including 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:** Companies that derive a significant portion of their revenue from controversial business activities. Relevant business activities and applicable revenue thresholds are defined individually. Exclusion criteria may be adjusted over time by refining the CSAM Sustainable Investing Policy.
- **Business-conduct Exclusions:** Companies found to (1) systematically violate international norms, (2) where the breaches are particularly severe, or (3) where management is not open to implementing the necessary reforms, are put on a watchlist, and may be decided to be excluded from the firm-wide investment universe. Exclusions are considered as a last resort. Instead, engaging with investee companies is supposed to have a higher impact to prevent future breaches. Companies that are able and willing to take action may be subject to a period of prolonged engagement in which the Portfolio Manager, together with company management, agree on targets and timelines for improvement.

The Portfolio Manager applies the Norms-based Exclusions, Values-based Exclusions, and Business-conduct Exclusions for direct fixed income and listed equity investments.

Further specifications on the ESG Exclusions can be found online at: www.credit-suisse.com/esg. Please note that these ESG Exclusion criteria may evolve over time.

2. Investing with a Sustainability Objective and/or ESG Integration: Investing with a Sustainability Objective means that the Portfolio Manager implements investment strategies that allocate capital to investments that address environmental and/or societal challenges and meet a sustainable investment objective. The sustainable investment objective is achieved through a dedicated investment process focusing on investments in themes and sectors whose economic activities address specific ESG challenges. Typically, this means investing in companies or strategies that address one or more of the United Nations Sustainable Development Goals. **Sub-funds that follow a Sustainable Objective provide more details in the Annex IV of the Investment Conditions.**

ESG Integration means considerations of ESG Factors at various steps of the investment process by combining financial information with ESG related information to make better informed investment decisions. The ESG Integration technique varies by asset class, investment style, and availability of ESG data. **Sub-funds with ESG-integration provide more details in the Annex IV of the Investment Conditions.**

3. Active Ownership: The Portfolio Manager engages with companies through a structured process and exercises voting rights across sub-funds.

- **Structured Engagement:** The Portfolio Manager may opt for meetings with the board of directors, executive management members and/or investor relations teams of the respective investee company. Engagement activities are either derived from a materiality analysis performed by the Portfolio Manager across its investment funds.
- **Exercise of voting rights:** The Portfolio Manager considers the exercise of voting rights a key element in bearing stewardship responsibilities for sub-fund's assets. Voting serves the Portfolio Manager in the escalation of issues and the expression of concerns and opinions. In order to facilitate well-grounded voting decisions, the Portfolio Manager relies on several sources of information. To cover the extensive scope of investee companies, the Portfolio Manager may utilize the services of external proxy advisors, where appropriate. Vote recommendations of proxy advisors serve as one source, among others, within the Portfolio Manager's decision-making process on voting topics and supplements the Portfolio Manager's internal research. The Portfolio Manager ensures effective and efficient voting processes and controls by focusing on investments that are material to it as explained in the Active Ownership section at: www.credit-suisse.com/esg.

More information about the application of the Legacy CSAM Sustainable Investing Policy as well as further details on sustainable investing per sub-fund are available online at www.credit-suisse.com/esg and in the Annex IV of the Investment Conditions.

CS SFDR Sustainable Investment Methodology

SFDR Sustainable Investments, as per the Art. 2(17) SFDR, are investments that contribute to an environmental or social objective, provided that such investments do no significant harm to any other environmental or social objectives and follow good governance practices.

The Credit Suisse has defined a quantitative methodology to identify investments which qualify as SFDR Sustainable Investments which is implemented by the Portfolio Manager in relation to the Legacy Credit Suisse Funds. In addition, the Portfolio Manager may classify investments as SFDR Sustainable Investments based on a qualitative case-by-case assessment.

Quantitative Methodology for equity and fixed income investments

A SFDR Sustainable Investment needs to meet all the following three conditions.

1. Contribution to environmental or social objective

To meet the condition to contribute to an environmental or social objective, the Portfolio Manager will either consider:

- Investments that generate revenues above a defined threshold from products and services that contribute to an environmental objective or social objective,
- Investments that have an approved commitment to carbon reduction and show sufficient evidence of carbon reduction in their carbon emission intensity, or
- Investments in securities whose proceeds pursue a predefined environmental or social objective (e.g. green bonds).

2. No significant harm

SFDR Sustainable Investments may not significantly harm any environmental or social objectives (DNSH). To assess the DNSH condition, the Portfolio Manager makes use Portfolio Manager's PAI indicators and further indicators from the Legacy CSAM ESG Exclusion framework. A set of criteria and thresholds has defined to determine if an investment passes the DNSH condition.

3. Good governance practice

The Portfolio Manager evaluates the investments' governance and overall ESG performance to assess good governance. These measures provide a holistic view of investments' ability to sustainably manage resources, including human capital, ensure operational integrity based on strong management practices and comply with applicable norms, including tax laws.

Limitations of Quantitative Methodology

The methodology to identify SFDR Sustainable Investments makes use of ESG data which may not be reliable or in certain cases not available from underlying investments. To address shortcomings of the quantitative methodology, a qualitative case-by-case assessment to classify an investment as SFDR Sustainable Investment may be applied. Good Governance practice may not be assessed for investments in securities issued by sovereigns or supranational entities.

Please note, the criteria of the Portfolio Manager's SFDR Sustainable Investment Methodology may change over time. More information and specific thresholds are available online at www.credit-suisse.com/esg.

2.4.3 Authorised investments

UCITSA-7-4a-iVm-5-3-c
RE (EU) 2017/1131-8-2
RE (EU) 2017/1131-9-1
RE (EU) 2017/1131-9-3

Within the bounds laid down by Art. 51 et seqq. UCITSA, each sub-fund may in principle invest in the following assets:

a) liquidity, such as sight deposits and callable deposits;
b) money market instruments;
c) securities, within the meaning of the UCITSA;
d) shares of UCITS;
e) shares of other collective investment instruments comparable with UCITS (UCIs);
f) derivatives.

Sub-funds authorised in accordance with Regulation (EU) 2017/1131 on money market funds are not subject to the obligations concerning investment policies of UCITS laid down in Articles 49 to 50a and 51(2) as well as Articles 52 to 57 of Directive 2009/65/EC, unless Regulation (EU) 2017/1131 explicitly specified otherwise.

Money market funds may in principle invest in the following assets:

a) money market instruments

b) eligible securitisations and asset-backed commercial paper (ABCPs)

c) deposits with credit institutions

d) financial derivative instruments

e) Repurchase and reverse repurchase agreements in accordance with Regulation (EU) 2017/1131

f) units or shares of other money market funds

g) liquid assets such as demand deposits or deposits redeemable at notice

Further requirements regarding eligibility of the above assets for money market funds are in accordance with Regulation (EU) 2017/1131.

For any applicable restrictions and specific information, see Annex I of the Investment Conditions.

2.4.4 Unauthorised investments

UCITSA-7-4a-iVm-5-3-c
RE (EU) 2017/1131-9-2

On no account will the sub-funds be permitted

a) to invest more than 10 % of their assets in securities and money market instruments other than those stipulated above;

b) to acquire precious metals or precious metal certificates;

c) to engage in uncovered short selling.

Money market funds shall not undertake any of the following activities:

a) investing in assets other than those referred to above in the "Authorised Investments" for money market funds

b) short sale of any of the following instruments: money market instruments, securitisations, ABCPs and units or shares of other money market funds

c) taking direct or indirect exposure to equity or commodities, including via derivatives, certificates representing them, indices based on them, or any other means or instrument that would give an exposure to them

d) entering into securities lending agreements or securities borrowing agreements, or any other agreement that would encumber the assets of the money market fund

e) borrowing and lending cash

2.4.5 Investment restrictions

UCITSA-7-4a-iVm-5-3-c
UCITSA-71-1----
UCITSA-72-1----
UCITSO-4-1----
RE ((EU) 2017/1131-8-2
RE (EU) 2017/1131-17
RE (EU) 2017/1131-18
RE (EU) 2017/1131-24-1
RE (EU) 2017/1131-25-1

The investment restrictions specified in Art. 51 to 59 UCITSA apply to each sub-fund. While these do not have to be complied with during the first six months following the approval of the sub-fund, the diversification requirements must be met.

In case the sub-funds are authorised in accordance with Regulation (EU) 2017/1131, the provisions of this Regulation concerning the investment policy of money market funds (in particular eligible assets, diversification, concentration) take precedence over national provisions.

For any applicable restrictions and specific information, see Annex I of the Investment Conditions.

2.4.5.1 Sovereign issuers whose securities make up more than 35 % of the assets (exception authorised by the FMA)
UCITSA-56-2----

n/a

2.4.5.2 Securities exchanges and/or regulated markets of third countries

UCITSA-51-1-a-3—

If securities or money market instruments are listed or traded on securities exchanges and/or regulated markets of third countries, these are considered permissible if they are supervised by an authority included as a "Signatory" in Appendix A of the "Multilateral memorandum of understanding concerning consultation and cooperation and the exchange of information" from the International Organization of Securities Commissions (IOSCO).

2.4.5.3 Procedure in the event of deviations from the investment restrictions

It is not required to comply with the investment limits when exercising subscription rights attaching to securities or money market instruments held as Fund assets.

Deviations from the legal regulations and the provisions of the constituent documents regarding investment policy are permitted within the first six months following initial subscription to the sub-fund. Diversification requirements must continue to be met.

In the event that the investment limits have been exceeded passively, the aim of the Management Company is to normalise the situation with all due regard to the best interests of the investors.

Any damage resulting to the sub-fund from an active infringement of an investment limit must be reimbursed to the sub-fund.

2.4.6 Tracking an equity or bond index recognised by the responsible authorities

UCITSA-55-1----
UCITSO-4-2----

For specific information, see Annex I of the Investment Conditions.

2.5 Provisions governing valuation

2.5.1 Valuation deadlines (trading days)

UCITSO-10-3----

For specific information, see Annex I of the Investment Conditions.

Besides the valuations on set trading days, additional valuations may be made and/or NAVs of shares may be published without giving rise to any entitlement to trade in the shares.

2.5.2 Asset valuation rules

UCITSA-7-4a-iVm-5-3-d
UCITSA-86-1----
RE (EU) 2017/1131-29-2
RE (EU) 2017/1131-29-3
RE (EU) 2017/1131-29-4
RE (EU) 2017/1131-36-5

The valuation is made in accordance with the following methods:

a) Securities listed on an exchange are valued at their last available price. Those listed on several exchanges are valued at their last available price on whichever exchange is the primary market for the security in question.
b) Securities that are not listed on an exchange but are traded on a market open to the public are valued at their last available price.
c) Investments whose prices are not in line with market conditions and assets that are not officially listed on an exchange or traded on a market open to the public are to be valued at the price that would probably be obtained by diligent sale at the time of valuation, with this price to be determined in good faith by the Management Board of the Management Company or by authorised agents acting under its guidance or supervision.
d) OTC derivatives are valued at the price that would probably be obtained by diligent sale as calculated in accordance with generally recognised valuation models and principles verifiable by Certified Auditors.
e) UCITS and other UCIs are valued at their last available redemption price. If share redemptions have been suspended, no redemption entitlement exists or no redemption prices are set, the shares are valued at the price that would probably be obtained by diligent sale as determined by generally recognised valuation models and principles verifiable by Certified Auditors.
f) Where no viable trading price is available for particular assets, they are valued at the price that would probably be obtained by diligent sale as determined by generally recognised valuation models and principles verifiable by Certified Auditors.
g) Liquidity is valued at par plus accrued interest.
h) The market value of securities and other investments denominated in a currency other than the sub-fund currency is converted at the latest available middle rate of exchange.

If the sub-funds are authorised in accordance with Regulation (EU) 2017/1131, the asset valuation rules of this Regulation taek precedence over national valuation rules.

The valuation of money market funds is made in accordance with the following methods:

a) Valuation at mark-to-market:

   The assets of an money market fund shall be valued by using mark-to-market whenever possible. When using mark- to-market the asset of a money market fund shall be valued at the more prudent side of bid and offer unless the asset can be closed out at mid-market. Where only good quality market data is used, such data shall be assessed on the basis of all of the following factors: i) the number and quality of the counterparties; ii) the volume and turnover in the market of the asset of the money market fund; iii) the issue size and the portion of the issue that the money market fund plans to buy or sell.

b) Valuation at mark-to-model:

Where use of mark-to-market is not possible or the market data is not of sufficient quality, an asset of a money market fund shall be valued conservatively by using mark-to-model. The model shall accurately estimate the intrinsic value of the asset of a money market fund, based on all of the following up-to-date key factors: i) the volume and turnover in the market of that asset; ii) the issue size and the portion of the issue that the money market fund plans to buy or sell; iii) market risk, interest rate risk, credit risk attached to the asset. When using mark-to-model, the amortised cost method shall not be used.

The Investment Company is entitled on occasion to use other appropriate valuation methods in the event that those stated above appear inappropriate or unworkable in light of extraordinary events.

2.5.3 Ordinance provisions on asset valuation and calculation of issue and redemption prices

UCITSA-86-2----

n/a

2.6 Credit quality assessment of money market instruments

RE (EU) 2017/1131-21-3

Regarding money market funds the internal procedure for assessing credit quality is as follows:

Money Market Funds can only invest in instruments issued by issuers which have previously been added on the approved issuer list (herein-after the "Approved Issuer List"). The issuers added to the list have been thoroughly assessed and rated as having positive credit quality as per described process and criteria according to an internal credit quality assessment. The outlined rating process therefore applies on the issuer level, not on a single instrument line.

To add issuers to the Approved Issuer List any portfolio manager of the relevant money market fund can submit a proposal. The proposal, including the performed assessment and proposed rating has to be accepted by the Credit Risk Analyst team, who has sole authority to add and/or remove issuers from the Approved Issuer List.

Ad-hoc purchases of new instrument issuances may be granted by the Credit Analyst Team. Should the post-trade assessment of the issu-ance not fulfil all requirements or be deemed non-suitable for the portfolio by the Credit Analyst Team, the Portfolio Manager has to immediately sell the instruments.

The Approved Issuer List is reviewed monthly. The list shall be reviewed outside of the regular review in situations of material change, e.g. regarding to bond pricing information, credit default-swap pricing information etc.

Changes of external credit ratings will not automatically lead to a revised internal credit rating but results in a review by the Credit Risk Analysis team.

Generally, the internal credit risk assessment is more conservative than external credit ratings. The applied credit quality assessment is a combination of a top-down analysis of (1) economic fundamentals (e.g. Central Bank rates, spreads, inflation, shape of yield curves and duration) paired with a bottom-up analysis of (2) credit fundamentals (e.g. issuer's financial strengt and potential guarantees from sover-eigns, geographical location of activities). Based on the quantitative inputs, the issuer is analysed along qualitative factors (e.g. structural aspects of the issuer, market environment, governance risks). The assessment of all factors result in a ScoreCard, ranging from 1 (strongest) to 5 (weakest).

The assessment of a new issuer and it subsequent approval or rejec-tion for the Approved Issuer List is documented in writing by E-Mail exchange.

The credit quality assessment policy is reviewed on a yearly basis.

The internal credit quality assessments and their regular review are carried out by persons who neither perform nor are responsible for portfolio management for the sub-funds. The Credit Risk Analysis team is organisationally separate from the portfolio managers of the sub-funds and independent of instructions.

For specific information see Annex I to the Investment Conditions.

2.7 Provisions governing amendments

2.7.1 Requirements concerning amendments to the Investment Conditions

UCITSA-7-4a-iVm-5-3-m

The Investment Conditions may be fully or partly amended or supplemented by the Board of Directors at any time. This applies in particular to amendment of the investment strategy and the investment policy.

Amendments to the Investment Conditions require the prior approval of the responsible supervisory authority and will be published via the Fund's publication media.

Amendments do not require the investors' consent. However, investors will be informed that they may have their shares redeemed in the event of material changes.

The law and/or regulations define material changes. Changes that are not considered material may result in particular from mandatory statutory or regulatory adjustments. Furthermore, editorial adjustments are not considered to be material changes.

Investors, their heirs or other interested parties are not entitled to demand the modification of the Investment Company or of its sub-funds or share classes.

The dissolution costs may be charged to the Investment Company or, as applicable, the sub-funds.

2.7.2 Prerequisites for the handling of structural measures

UCITSA-7-4a-iVm-5-3-m
UCITSA-44-1----
UCITSA-44-2----
UCITSO-67-2----

Structural measures (mergers and splits) will be resolved upon by the Board of Directors. They require the prior approval of the responsible supervisory authorities and will be published via the Investment Company's publication media.

Mergers must be carried out by means of absorption, the creation of a new sub-fund or partial liquidation. They may involve the merger of one sub-fund with one or more other foreign or domestic investment companies or sub-funds, irrespective of the legal form and domicile of the target and source investment company.

Mergers and splits may only be carried out as at the end of the fiscal year or by drawing up extraordinary financial statements for the source sub-funds.

The investors will be informed in advance as required by law and, until the cut-off date stipulated in the notice, have the choice of having their shares redeemed or exchanging them for shares of another investment company or fund with a similar investment policy that is managed by the same Management Company or a company closely associated with the Management Company.

On the transfer cut-off date, the exchange ratio will be fixed and checked by the Certified Auditors. The exchange ratio expresses the relationship between the net asset values of the source and target funds as at the transfer cut-off date. Each investor receives a number of shares in the target investment company or target fund/sub-fund based on the exchange ratio. Any fractions resulting from the exchange ratio may be rounded down to the nearest full share against a cash payment or rounded in accordance with standard commercial practice.

The fact that the merger has taken effect will be announced via the Fund's publication media.

Mergers and splits do not require the investors' consent. However, investors will be informed that they may have their shares redeemed.

Legal, consultancy or administrative costs in connection with the preparation and implementation of any merger are not charged to the investment companies or sub-funds involved in the merger or to the investors.

2.8 Provisions governing dissolution (liquidation)

UCITSA-7-4a-iVm-5-3-a
UCITSA-7-4a-iVm-5-3-m
UCITSO-11-1----

The Board of Directors may dissolve individual sub-funds and/or close share classes or annul their subscription payments. In addition, the Fund will be dissolved in the eventualities envisaged by law. The dissolution procedure conforms to the relevant statutory provisions and to any guidelines issued by the responsible supervisory authority. Insofar as no adequate provision for dissolution is made in the Investment Conditions, the responsible supervisory authority may stipulate more detailed rules.

As required by the relevant statutory provisions, the investors will be informed of the dissolution without delay and in any event at least 30 days before the start of the dissolution process. The Management Company will inform the FMA of its resolution in favour of dissolution without delay as soon as the investors have been informed, attaching a copy of the Investor Information. Once the dissolution resolution has been made, share trading will cease. The liquidation dividend is paid out to the investors on the basis of a final report audited by the Certified Auditors.

At the request of an investor and with the consent of the Investment Company and all investors, share redemptions may also be made by transferring investments to a value equivalent to the daily price (redemption in kind). Redemptions in kind are assessed by the Investment Company according to objective criteria; however, the Investment Company is under no obligation to accept such a request.

All costs arising in this connection (including audit costs, other outlays and any taxes and duties) are borne by the investor concerned and must not be debited to the sub-fund's assets.

If only share classes are closed without dissolving the sub-fund, all investor shares of the share classes involved are redeemed and settled.

Dissolutions do not require the investors' consent.

Investors, their heirs or other interested parties are not entitled to demand the dissolution of individual sub-funds or share classes.

The dissolution costs may be charged to the sub-fund.

3 Share classes

UCITSA-7-4a-iVm-5-3-k

3.1 Investor base

UCITSA-7-4a-iVm-5-3-n

The investor base depends on the configuration of the respective share classes.

For specific information, see Annex I of the Investment Conditions.

3.2 Calculating the net asset value of each share

UCITSA-7-4a-iVm-5-3-d
UCITSA-33-1-b---
RE (EU) 2017/1131-36-5

The net asset value (NAV) per share is calculated as the proportion of the sub-fund's assets accounted for by the share class concerned, minus the proportion of the same sub-fund's liabilities (if any) accounted for by that share class, divided by the number of shares of the share class in circulation.

3.3 Securitisation

UCITSA-7-4a-iVm-5-3-d

For the type of securitisation, see Annex I of the Investment Conditions.

3.4 Calculation of issue and redemption prices

UCITSA-7-4a-iVm-5-3-d
UCITSA-33-1-b---

The prices will be published via the Fund's publication medium either as a net asset value (NAV) of a share with an indication of any applicable commissions or as issue and redemption prices (including any applicable commissions).

3.5 Minimum investment

The Investment Company may, at its discretion, waive the minimum investment requirements.

If a redemption would result in the investor's holding falling below the minimum investment limit, the Investment Company may without further notice to the investor treat the redemption application as applying to all shares held by the investor in that share class or as an application to convert the investor's remaining shares into a different share class of the same sub-fund, providing the investor meets the conditions for participation in that share class.

For specific information, see Annex I of the Investment Conditions.

3.6 Provisions on share trading

UCITSA-7-4a-iVm-5-3-e

The general provisions governing share trading and the handling of any liquidity risks are given below.

3.6.1 Issue and redemption of shares

UCITSA-7-4a-iVm-5-3-e
UCITSO-43-5----

In general, shares may be subscribed or redeemed on each trading day. Subscriptions and redemptions take place on the basis of prices that are unknown to the investor at the time the application is made (forward pricing).

All commissions, taxes and duties payable in relation to share subscriptions and redemptions are borne by the investor. If shares are acquired through banks that are not entrusted with distributing the shares, the possibility cannot be ruled out that such banks will levy additional transaction charges.

The swinging single pricing (SSP) method can be used to calculate the NAV. In this event, the NAVs of all share classes of a sub-fund are adjusted upwards or downwards by a certain percentage (the "SSP factor") depending on the aggregated subscriptions and redemptions of all share classes. This is intended to reduce the impact of transaction costs for existing/remaining investors caused by necessary investments and disinvestments.

For specific information, see Annex I of the Investment Conditions.

3.6.2 Cut-off date

UCITSO-10-1-b---

Subscription, redemption and conversion applications must reach the delegated Sub-Register and Transfer Agent no later than the cut-off date. Applications may be revoked at any time up to the cut-off date. Any applications received after the cut-off date are held over for the next trading day.

For applications placed with authorised distributors in Liechtenstein and abroad, an earlier deadline may be set to ensure punctual forwarding to the Custodian. This may be obtained from the relevant authorised distributor. The Management Company ensures that sales intermediaries comply with the cut-off date.

If the cut-off date does not fall on a bank working day, it is brought forward to the last bank working day prior to the date originally envisaged; the time of day of the deadline remains the same.

For specific information, see Annex I of the Investment Conditions.

3.6.3 Value date

Payments for share subscriptions must arrive by the relevant value date. Where payment is made in a currency other than the share class currency, it is converted into the share class currency, minus any applicable fees and taxes.

Redemption payments are made by the relevant value date. Where a redemption payment is to be made in a currency other than the share class currency, the redemption amount payable is calculated by converting it into the share class currency, minus any applicable fees and taxes. Upon payment of the redemption price, the share concerned becomes null and void.

This does not apply if the transfer of the redemption amount by the applicable value date is rendered impossible by legal regulations such as foreign exchange controls and transfer restrictions or by other circumstances beyond the Custodian's control.

If according to the SIX settlement calendar, the value date falls on one or more public holidays (non-trading period) for the share class currency, the value date solely for that particular share class is deferred for the duration of the non-trading period.

The Management Company is authorised, in agreement with the Custodian, to bring the value date forward for subscriptions provided this is not detrimental to investor interests.

The Management Company is authorised, in agreement with the Custodian, to extend the value date for redemptions if the corresponding assets of the sub-fund cannot be sold without unnecessary delay with the regular value date. Should such a measure be necessary, all redemption requests received on the same day will be settled at the same price.

For specific information, see Annex I of the Investment Conditions.

3.6.4 Contributions in kind

At the investor's request and with the consent of the Investment Company, share subscriptions may also be made against the transfer of investments to a value equivalent to the daily price (contribution in kind). Contributions in kind are assessed by the Investment Company according to objective criteria; however, the Investment Company is under no obligation to accept such a request.

The investments transferred to the sub-fund must accord with its investment policy and in the Investment Company's opinion, there must be present benefit in holding the securities in question. The soundness and durability of the contribution in kind must be evaluated by the Certified Auditors. All costs arising in this connection (including audit costs, other outlays and any taxes and duties) are borne by the investor concerned and must not be debited to the sub-fund's assets.

3.6.5 Redemptions in kind

At the investor's request and with the consent of the Investment Company and all the remaining investors, share redemptions may also be made by transferring investments to a value equivalent to the daily price (redemption in kind). Redemptions in kind are assessed by the Investment Company according to objective criteria; however, the Investment Company is under no obligation to accept such a request.

All costs arising in this connection (including audit costs, other outlays and any taxes and duties) are borne by the investor concerned and must not be debited to the sub-fund's assets.

3.6.6 Rejection of subscriptions

Subscription applications may be rejected with no need to state the reasons. If a subscription application is rejected, any payments received in respect of subscription applications that have not been executed are reimbursed immediately without interest. The rejection of subscriptions does not represent soft closing within the meaning of the provisions for the criteria for suspending share issues and redemptions.

3.6.7 Conversion of shares

UCITSA-7-4a-iVm-5-3-k

Conversions of shares from one share class to another within the same sub-fund or between different sub-funds must comply with the cut-off dates for both share classes (i.e. the redemption deadline for the source share class and the subscription deadline for the target share class) and are only possible if the investor concerned meets the conditions for acquiring the shares of the target share class. If an application is received after the cut-off date, it is held over for the next trading day.

Shares are converted at the respective NAVs per share of both share classes, plus any applicable conversion commissions. In certain countries, additional taxes and duties may be payable.

Conversions take place on the basis of prices that are unknown to the investor at the time the application is made (forward pricing).

The number of shares into which the investor may convert existing shares is calculated according to the following formula:

$A = (B \times C)/(D \times E)$

$A \leftarrow$ the number of investor shares of the share class into which shares are to be converted;

$B \leftarrow$ the number of investor shares of the share class from which shares are to be converted;

$C \leftarrow$ the NAV of the investor shares of the share class from which the conversion is to be made, plus conversion commissions, taxes, fees and other charges;

$D \leftarrow$ exchange rate of the two share class currencies (where both share class currencies are the same, this coefficient is 1);

$E \leftarrow$ the NAV of the investor shares of the share class into which the conversion is to be made, plus conversion commissions, taxes, fees and other charges.

Conversion applications may be rejected without need to state the reasons or the conversion of shares may be temporarily restricted, suspended or permanently halted where this is deemed necessary in the best interests of or for the protection of the investors or the Investment Company, for instance if there is cause to suspect that the investor concerned is engaging in market timing, late trading or other harmful market techniques, if the investor no longer meets the conditions for acquiring, the shares or if the shares are to be acquired by an investor subject to the sales restrictions.

For specific information, see Annex I of the Investment Conditions.

3.6.8 Criteria for suspending share issues and redemptions

UCITSA-7-4a-iVm-5-3-e
UCITSA-85-2----
UCITSO-10-1-c---

Share trading may be temporarily suspended if this is deemed absolutely essential by the Investment Company with due regard to the best interests of the investors. Possible reasons may include:

a) if a market that forms the basis for the valuation of a substantial part of the sub-fund's assets is closed unexpectedly or if trading on such a market is restricted or suspended;
b) if the valuation of the sub-fund assets or the NAV calculation cannot be carried out in accordance with the provisions of the constituent documents;
c) if sub-fund assets cannot be sold in good time owing to restrictions on the transfer of assets;
d) in political, economic or other emergencies.
e) suspension of share redemptions by the responsible supervisory authority for the protection of investors or the public interest.

A temporary suspension of the redemption and payout of shares and/or suspension of NAV calculation will be communicated to the investors via the Fund's publication media and to the supervisory authorities in the member state of origin as well as in all countries in which the Fund is distributed.

The share subscription, redemption and conversion applications that have not been executed will be settled once share trading resumes.

3.6.9 Soft closing

If new subscriptions would impair the achievement of the investment objective, the issue of shares for individual or several share classes maybe suspended temporarily or permanently (soft closing).

3.7 Exclusion of investors

UCITSA-7-4a-iVm-5-3-e

Shares may also be redeemed compulsorily without the investor's consent against payment of the redemption price where this is deemed necessary in the best interests of or for the protection of the investors or the Investment Company, for instance if there is cause to suspect that the investor concerned is engaging in market timing, late trading or other harmful market techniques, if the investor no longer meets the conditions for acquiring the shares, or if the shares have been acquired by an investor subject to the sales restrictions.

Furthermore, a subscription of shares that does not comply with the national law of the Investment Company (especially the provisions of the Due Diligence Act or the Due Diligence Ordinance regarding the simplified due diligence) is a reason for a compulsory redemption of the shares subscribed via the financial institute not complying with the stated provisions.

3.8 Calculation and appropriation of profit, frequency of distributions

UCITSA-7-4a-iVm-5-3-f

The realised profit consists of the net investment income and the realised capital gains and losses. The net investment income and/or realised capital gains can be distributed or reinvested. In general, distributions are made within six months of the cut-off date for calculating the realised profit. Distributions are made in respect of the shares in circulation on the distribution date. Interest is no longer payable on declared distributions as of the date such distributions fall due. The Management Company will assess, based on its own internal guidelines, whether a distribution is economically meaningful and is therefore to be carried out. If the Management Company concludes that distribution is not economically meaningful, this amount will be carried forward to the new fiscal year.

For specific information, see Annex I of the Investment Conditions.

3.9 Charges

UCITSA-7-4a-iVm-5-3-g
UCITSO-6-2----

3.9.1 Direct costs and expenditures borne by the investors (commissions)

UCITSO-6-1----
UCITSO-6-2----

Issue, redemption and conversion commissions and any associated taxes and duties are borne by the investors. Commissions may be credited to third parties involved in distribution and/or the provision of services, or to the sub-fund. Investors can find out about current issue, redemption and conversion commissions from their financial advisors, or from the paying agent responsible for them. The maximum commissions debited are shown in the semi-annual and annual reports.

3.9.2 Issue commission

A commission may be levied on the NAV of subscribed shares.

For specific information, see Annex I of the Investment Conditions.

3.9.3 Redemption commission

A commission may be levied on the NAV of redeemed shares.

For specific information, see Annex I of the Investment Conditions.

3.9.4 Conversion commission

Commissions may be levied on the NAVs of redeemed and subscribed shares.

For specific information, see Annex I of the Investment Conditions.

3.9.5 Indirect costs and expenditures borne by the investors (remunerations)

UCITSA-92-1----
UCITSO-6-1----
UCITSO-6-2----

3.9.6 Expenditures dependent on sub-fund assets

UCITSO-8-1-a---
UCITSO-8-2-----

The following remunerations are calculated, singly or as an aggregated all-in fee, on the basis of the average sub-fund assets and accrued pro rata as at each trading day. They are generally paid out each quarter.

a) Remuneration of the Management Company (possibly sub-divided into administration, investment decisions, risk management, distribution). If the remuneration of the Management Company excludes certain activities, these are disclosed as fixed remuneration in the Annex.
UCITSO-9-1-a---

b) Remuneration of the Custodian.
UCITSO-9-1-b---

c) Third-party remunerations, where the Management Company delegates some of its duties to third parties with a view to ensuring that its business is conducted more efficiently.

For each of the aforementioned types of remuneration, minimum charges may apply; if so, these will be shown as separate or aggregated items.

The remuneration amounts actually debited are stated as separate or aggregated items in the annual report.

For specific information on the aforementioned types of remuneration, see Annex I of the Investment Conditions.

3.9.7 Expenditures not dependent on sub-fund assets

UCITSO-8-1-b---

Charges may also be made for the following costs and expenditures, either separately and/or as part of an all-in fee. The amounts actually debited for such costs and expenditures are stated as separate or aggregated items in the annual report.

a) Out-of-pocket expenses of the Management Company, the Portfolio Manager, the Custodian and other service providers and delegates, in so far as they are unexpected and directly related to providing services to the sub-fund.
b) Audit costs.

UCITSO-9-1-c---

c) Investment Company supervisory expenses as per the current fee tariff of the responsible supervisory authority.

UCITSO-9-1-d---

d) Internal and external publication costs (e.g. costs for the preparation, the price publications, printing and mailing of reports and other publications as well as notices to the investors).

UCITSO-9-1-f---

e) Internal and external fees incurred in connection with the offering, sale, distribution and placement of shares in Liechtenstein and abroad (e.g. fees for paying agents, representatives, Central Securities Depositories and other proxies, printing and advertising costs, translation costs, consultancy fees, legal fees, passporting fees). The costs of obtaining initial authorisation abroad may be capitalised and depreciated over a maximum period of five years.

UCITSO-9-1-g---

f) Internal and external expenditures for listings or registrations with a stock exchange (without permission to trade) may be capitalised and depreciated over a maximum period of five years.
g) Internal and external costs in connection with determining and publishing tax factors in Liechtenstein and abroad (tax transparency).
h) Internal and external expenditures for foreign and domestic taxes and duties levied on the assets and investment income (e.g. withholding tax on foreign investment income). Foreign withholding taxes will be recovered at the discretion of the Management Company and only if the amount to be recovered is proportionately higher than the cost of recovery.
i) Internal and external costs in connection with the Fund's exercise of voting rights and creditors' rights, including fees for external advisors.
j) All subsidiary costs incurred in buying and selling investments (transaction costs, such as standard market brokerage charges, commissions, duties, third-party fees) as well as transaction-related remunerations; any costs incurred in hedging share class currency risks are charged solely to the share class concerned.

UCITSO-9-1-e---
UCITSO-9-3----

k) The costs of setting up the Fund and/or the sub-funds (e.g. all-in fee paid to the Management Company, entry in registers); these may be capitalised in the relevant sub-funds and depreciated over a maximum period of five years.
l) The costs of dissolving the Investment Company and/or the sub-funds (e.g. all-in fee paid to the Management Company and/or Custodian, deletion from registers).
m) License fees paid in connection with indices used in relation to a sub-fund.
n) Costs incurred when buying and selling unlisted assets of the sub-fund (e.g. legal fees, consultancy fees, registration fees) and related effort of the Management Company.
o) Costs for the valuation of difficult to value assets (e.g. appraisal report) and related effort of the Management Company.
p) Internal and external costs of extraordinary measures taken exclusively in the best interests of the investors that arise in the course of normal business activities and were not foreseeable when the Investment Company or the relevant sub-fund was established (e.g. tax and legal consultancy, amendments to the Prospectus including the constituent documents). Internal and external expenses incurred in connection with the levying or subsequent levying of taxes (e.g. transaction taxes, etc.) should the qualification of the sub-fund as a tax-exempt investor be withdrawn by the competent authority as a result of a change in tax legislation, interpretation of the law or practice, or similar, shall also be considered extraordinary measures.

UCITSO-9-1-h---
UCITSO-9-4----

q) Fees paid to the Board of Directors as remuneration for the performance of its supervisory function and appropriate reimbursement of its expenses incurred in the performance of its supervisory function. The amount of such fees is stated in the annual report.
r) Internal and external expenditures for business management activities on behalf of the Investment Company (such as preparation, holding and taking

minutes of meetings, preparation of resolutions, bookkeeping).

s) Costs of external valuers and/or price sources for asset valuation.
t) Internal and external costs and fees for the Investment Company structure (such as Investment Company fees or taxes).
u) Costs for listing or registration at an exchange (without admission to trading).
v) Internal and external expenses for the registration and maintenance of the registration of the fund and the sub-fund with a registration organisation for the Legal Entity Identifier.
w) Internal and external expenses for the preparation, procurement and validation of sustainability-related disclosures (for example, the preparation of ESG-related pre-contractual and periodic disclosures, creation of distribution documents such as the "European ESG Template", receipt of sustainability ratings or analyses such as ESG research, procurement of indicators such as principal adverse impacts on sustainability factors, sourcing and validation of taxonomy-related calculations, etc.)

3.9.8 Performance fee

UCITSO-8-1-c---
UCITSO-9-2----

In addition to fees dependent on sub-fund assets and those not dependent on sub-fund assets, a fee dependent on investment success (hereinafter referred to as the “Performance Fee”) may also be charged.

The Performance Fee is based on the increase in value of the assets of the sub-fund and is calculated if the NAV exceeds the so-called reference indicator. The reference indicator may be a high-water mark (the highest NAV to date since inception), an index, a minimum return (hereinafter referred to as the "hurdle rate"), or a combination thereof.

When calculating according to the "High-Water-Mark Model" (HWM Model), the performance fee is only calculated if the NAV reaches a new High-Water-Mark during the reference period, whereas when calculating according to the "High-on-High Model" (HoH Model), the performance fee is only calculated if the NAV is above the NAV at which a performance fee was last paid.

The reference period covers the entire term of the sub-fund and the high-water mark cannot be reset. If a Performance Fee is applied and paid, it will reduce the net return of the sub-fund.

For specific information, see Annex I and, where applicable, Annex III of the Investment Conditions.

3.9.9 Commission, retrocessions and other financial inducements

Financial inducements may be granted to third parties for distribution and other services rendered, such inducements being covered by commissions and/or remunerations already paid (i.e. no additional charges are made for them). Third parties may choose to partially or fully waive receipt of any commissions due to them.

Conversely, the Management Company, Custodian and any authorised agents ensure that all remunerations received in connection with the acquisition and disposal of investments, especially retrocessions and discounts, are credited directly or indirectly to the sub-funds. The Custodian is entitled to charge a fee for the collection of such remunerations.

For specific information, see Annex I of the Investment Conditions.

4 Enforcement, prevailing language and other matters

This document replaces any and all previous documents relating to the object hereof. Different language versions of this document may exist. In the case of differences between these versions, the German version will prevail.

Subject to the granting of any required approval by the supervisory authorities, the Investment Conditions enter into force on

30/08/2024.

Signed on: 16/08/2024

Management Company

Custodian

Annex I of the Investment Conditions: Specific information regarding the sub-funds and share classes

1 Credit Suisse Money Market Fund - CHF

1.1 Investment objective and investment policy

The sub-fund's assets are invested in accordance with the principle of diversification in securities and other investments.

The sub-fund is a money market fund within the meaning of Regulation (EU) 2017/1131 on money market funds. The sub-fund's investment objective is to generate an adequate return in the respective reference currency while giving due consideration to the preservation of capital as well as the liquidity of the sub-fund's assets.

The sub-fund invests at least two-thirds of its assets in debt securities and rights (bonds, fixed-income securities, debentures, notes and others) denominated in the reference currency and money market instruments issued by private and public borrowers worldwide as well as futures and time deposits held at banks in Liechtenstein, another EEA member state, Switzerland or United Kingdom (including Guernsey and Jersey) as well as units of other domestic or foreign UCITS that invest their assets in accordance with the investment policy of the respective sub-fund. The sub-fund may invest a maximum of 9.9 % of its assets in other money market funds.

This sub-fund promotes environmental or social characteristics and qualifies as a Fixed Income sub-fund applying Exclusions, ESG Integration and Active Ownership while ensuring that the portfolio companies follow good governance practices. For this sub-fund, the identification of the material ESG Factors is based on sector and geographical exposure.

The "FTSE 3-Month Switzerland Franc Eurodeposit LCL" index is the reference benchmark to this sub-fund. It is not an ESG index and not used for the purpose of attaining the material ESG Factors.

1.2 Investment restrictions

Besides the restrictions according to UCITSA and the Regulation (EU) 2017/1131 on money market funds, the following restrictions apply:

a) The sub-fund invests at least two-thirds of its assets in debt securities and rights (bonds, fixed-income securities, debentures, notes and others) denominated in the reference currency and money market instruments issued by private and public borrowers world-wide.

b) The sub-fund may invest a maximum of 9.9 % of its assets in other money market funds.

c) The sub-fund may invest no more than 5 % of its assets in shares of any single money market fund.

1.3 Sustainability-related disclosures

Information about the environmental or social characteristics promoted by the sub-fund is available in the Annex IV of the Investment Conditions.

Sustainability risks are systematically included in the investment decision-making process to the extent that they represent an actual or potential material risk and/or opportunity to maximise risk-adequate returns over the long term.

However, no single sustainability risk is expected to have a material adverse financial impact on the sub-fund's return.

Sustainability risks may result in a negative impact on the returns of the sub-fund. In particular, acute and chronic physical risks, new carbon taxes, exposures to litigation and changing consumer behavior have been identified as being highly relevant. Generally, these risks may lead to increased default risks for the investments.

Potential investors are also referred to the risks set out in the Investment Conditions under Risk Profile and General Risk.

1.4 Risk information for money market funds

The sub-fund is not a guaranteed investment. An investment in a money market fund is different from an investment in the form of a deposit. In particular, the capital invested in a money market fund is subject to volatility. This money market fund does not rely on external support to guarantee its liquidity or to keep the unit price stable. The risk of capital loss must be borne by the investor.

1.5 Additional information

The B, IB, IB25 and IB50 share classes are open to all investors who are prepared to meet the minimum investment amount. The UB share class is only open to investors who subscribe via a financial intermediary domiciled in the United Kingdom, Germany, or the Netherlands, or who have concluded a written agreement with a financial intermediary which explicitly provides for the acquisition of trailer fee-free Classes, or who subscribe pursuant to a written asset management agreement with an independent asset manager carrying on business in the European Economic Area, Latin America or the Middle East and whose conduct is regulated by a recognised financial services regulator in their place of business. Shares in the EB class may only be acquired by "qualified investors".

"Qualified investors" are "supervised financial intermediaries" such as banks, securities dealers, fund management companies and asset managers of collective investment schemes and central banks, supervised insurance institutions, public bodies and pension funds with professional treasury operations, companies with professional treasury operations as well as investors who have concluded a written asset management agreement with a "supervised financial intermediary" or an "independent asset manager". "Independent asset managers" are financial intermediaries who, on a professional basis, accept, keep on deposit or help to invest or transfer assets belonging to third parties, in particular financial intermediaries who manage assets and are under the control of an industry organisation.

The DB share class is geared exclusively to investors who have concluded an asset management agreement, as determined by the Management Company, with a subsidiary of UBS Group AG.

Subject to the respective prior approval of the Management Company, the DB share class may also be acquired by institutional investors who have concluded an advisory agreement (with the exception of investment advisor agreements) or similar agreement, as determined by the management company, with a subsidiary of UBS Group AG.

If such an asset management, advisory or similar agreement, as determined by the management company, is terminated, the DB share class that was owned by the investor at this time is automatically sold or, at the request of the investor, converted into another share class.

"Institutional investors" with regard to the DB share class are domestic and foreign banks, securities dealers, occupational pension funds (pension funds, investment foundations, foundations for vested pension benefits, banking foundations etc.), public-sector statutory pension and occupational pension schemes, including supranational organisations, fund management companies and management companies, collective investment undertakings, private insurance companies, holding, investment, financial institutions or operating companies as well as all types of public bodies that themselves or via affiliated shares have their own finance departments with qualified staff. Banks and securities dealers and other institutional investors with comparable functions that hold shares on behalf of a client do not count as "institutional investors" in this context.

The Management Company, custodian or other companies maintaining securities accounts are authorised to demand proof from investors in the IB share class that they fulfill/continue to fulfill the requirements specified. The Management Company and custodian use their discretion to judge whether the requirements are met. Investors who cannot provide this proof can be requested to exchange their shares within 30 calendar days without incurring any fees for shares whose requirements the investor meets, return the shares or, if there is a minimum investment amount, increase the investment amount to the required sum. If the investor fails to meet this demand or does not issue any instructions, the Management Company, in cooperation with the custodian, will carry out a mandatory conversion of the shares concerned into shares whose requirements the investor meets, or if this is not possible, carry out a mandatory redemption.

Public holidays
The Management Company may decide due to public holidays in one of the following countries to bring the acceptance deadline (cut-off) forward to the last bank working day prior to the date originally envisaged, not to publish any subscription and redemption prices and to suspend share trading respectively:

Liechtenstein
Luxembourg
Switzerland

Credit quality assessment of money market instruments, securitisations and ABCP
The internal assessment of credit quality and its regular review is delegated to UBS Asset Management Switzerland Ltd. These activities are carried out by persons who neither perform nor are responsible for the portfolio management of the sub-fund. They are organisationally separate from these persons and independent of instructions.

1.6 Delegation of duties

1.6.1 Portfolio Management

Company	UBS Asset Management Switzerland AG
Legal form	Limited Company
Reg. office	8001 Zurich
Domicile	Switzerland (CH)
Reg. entry	03/12/2018
Reg. number	CHE-153.626.718
Duration	unlimited

The Portfolio Manager may, under its responsibility and control and at its own expense, appoint affiliated companies within the UBS Group as Sub-Portfolio Managers. The Portfolio Manager's liability shall not be affected by the fact that it has delegated portfolio management functions and duties to Sub-Portfolio Managers.

1.6.2 Credit quality assessment of money market instruments, securitisations and ABCP

Company	UBS Asset Management Switzerland AG
Legal form	Limited Company
Reg. office	8001 Zurich
Domicile	Switzerland (CH)
Reg. entry	03/12/2018
Reg. number	CHE-153.626.718
Duration	unlimited

1.6.3 Advisory

n/a

1.6.4 Administration

n/a

1.6.5 Distribution

Company	Credit Suisse Fund Management S.A.
Legal form	Limited Company
Reg. office	2180 Luxembourg
Domicile	Luxembourg (LU)
Reg. entry	21/12/1999
Reg. number	B72925
Duration	unlimited

1.6.6 Register- and Transfer Agent

Company	VP Bank AG
Legal form	Limited Company
Reg. office	9490 Vaduz
Domicile	Liechtenstein (LI)
Reg. entry	10/04/1956
Reg. number	FL-0001.007.080-0
Duration	unlimited

1.6.7 Sub-register- and transfer agent

Company	Credit Suisse Fund Services (Luxembourg) S.A.
Legal form	Limited Company
Reg. office	2180 Luxembourg
Domicile	Luxembourg (LU)
Reg. entry	09/12/1993
Reg. number	B45727
Duration	unlimited

1.7 Custodian

Company	VP Bank AG
Legal form	Limited Company
Reg. office	9490 Vaduz
Domicile	Liechtenstein (LI)
Reg. entry	10/04/1956
Reg. number	FL-0001.007.080-0
Duration	unlimited

1.8 Investment techniques and instruments

Securities lending	No
Securities repurchase agreements	No
Credit line	10.00 %
Total Return Swaps	No
Use of derivatives	**cover of holdings**
Risk management	Commitment Approach
Risk limit	max. 110.00 %

1.9 Key data

Duration	unlimited
First FYE	30/04/2008
Sub-fund currency	CHF
Valuation interval	Daily
Trade day	Any bank working day
Valuation delay	1 business day after the trading day
Swinging Single Pricing (SSP)	No
Indextracker	**No**
UCITS eligible target fund	Yes
Money Market Fund Category	Variable net asset value Money Market Fund (VNAV MMF)
Money Market Fund Type	Standard Money Market Fund
Estimated indirect costs (excl. Performance Fees)	5.00 %
Fee for the collection of retrocessions	0.00 %

1.9.1 Reference values used (benchmarks)

Reference value (Bloombergticker)	Currency	Weighting	Type of use
FTSE 3-Month Switzerland Franc Eurodeposit LCL (SBWMSF3L)	CHF	100 %	Past Performance

Reference value (Bloombergticker)	Administrator	Status
FTSE 3-Month Switzerland Franc Eurodeposit LCL (SBWMSF3L)	LSE Group	ESMA registered third country Administrator

1.10 Share classes

1.10.1 Key data

Share class	ISIN	Sec. No.	Class FX	Inception price
B	LI0037728396	3772839	CHF	1'000.00
DB	LI0037728578	3772857	CHF	1'000.00
EB	LI0214880440	21488044	CHF	1'000.00
IB	LI0037728461	3772846	CHF	1'000.00
IB100	LI0464630214	46463021	CHF	1'000.00
IB25	LI0214880531	21488053	CHF	1'000.00
IB50	LI0392673070	39267307	CHF	1'000.00
UB	LI0214880481	21488048	CHF	100.00

Share class	Appropriation of profit	NAV rounding	smallest fraction	share bookkeeping
B	Accumulating	0.01	0.0010	book entries
DB	Accumulating	0.01	0.0010	book entries
EB	Accumulating	0.01	0.0010	book entries
IB	Accumulating	0.01	0.0010	book entries
IB100	Accumulating	0.01	0.0010	book entries
IB25	Accumulating	0.01	0.0010	book entries
IB50	Accumulating	0.01	0.0010	book entries
UB	Accumulating	0.01	0.0010	book entries

Share class	min. invest. first sub.	min. invest. subsequent sub.	min. invest. holdings
B	none	none	none
DB	none	none	none
EB	none	none	none
IB	500'000.00 CHF	none	none
IB100	100'000'000.00 CHF	none	none
IB25	25'000'000.00 CHF	none	none
IB50	50'000'000.00 CHF	none	none
UB	none	none	none

Share class	Cut off subscriptions	Settlement subscriptions
B	on the trading day (15:00)	2 business days after the trading day
DB	on the trading day (15:00)	2 business days after the trading day
EB	on the trading day (15:00)	2 business days after the trading day
IB	on the trading day (15:00)	2 business days after the trading day
IB100	on the trading day (15:00)	2 business days after the trading day
IB25	on the trading day (15:00)	2 business days after the trading day
IB50	on the trading day (15:00)	2 business days after the trading day
UB	on the trading day (15:00)	2 business days after the trading day

Share class	Exchange listings
B	None
DB	None
EB	None
IB	None
IB100	None
IB25	None
IB50	None
UB	None

Share class	Cut off redemptions	Settlement redemptions
B	on the trading day (15:00)	2 business days after the trading day
DB	on the trading day (15:00)	2 business days after the trading day
EB	on the trading day (15:00)	2 business days after the trading day
IB	on the trading day (15:00)	2 business days after the trading day
IB100	on the trading day (15:00)	2 business days after the trading day
IB25	on the trading day (15:00)	2 business days after the trading day
IB50	on the trading day (15:00)	2 business days after the trading day
UB	on the trading day (15:00)	2 business days after the trading day

Share class	Trading options subscriptions	Trading options redemptions
B	Shares or amount	Only shares
DB	Shares or amount	Only shares
EB	Shares or amount	Only shares
IB	Shares or amount	Only shares
IB100	Shares or amount	Only shares
IB25	Shares or amount	Only shares
IB50	Shares or amount	Only shares
UB	Shares or amount	Only shares

Share class	Initial offering period	Initial Inception
B	-	31/03/2008
DB	-	19/06/2009
EB	-	02/10/2013
IB	-	30/06/2008
IB100	-	-
IB25	-	-
IB50	-	-
UB	-	30/01/2015

Share class	Currency hedging
B	No
DB	No
EB	No
IB	No
IB100	No
IB25	No
IB50	No
UB	No

1.10.2 Commissions

Share class	Commissions	Maximum
B	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
DB	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
EB	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB100	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB25	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB50	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
UB	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %

Charges are maximum figures, as in some cases the investor might pay less.

1.10.3 Fees

1.10.3.1 Flat Fee

Share class	max. flat fee p.a.
B	0.6500 %
DB	0.1500 %
EB	0.4500 %
IB	0.4000 %
IB100	0.2000 %
IB25	0.3000 %
IB50	0.2500 %
UB	0.5500 %

1.10.3.2 Fixed compensation

Fee type	Amount
Rik Management (Incl. reporting tasks)	CHF 21,000.00 p.a.

1.10.3.3 Performance Fee

none

1.10.3.4 Carried Interest

none

2 Credit Suisse Money Market Fund - EUR

2.1 Investment objective and investment policy

The sub-fund's assets are invested in accordance with the principle of diversification in securities and other investments.

The sub-fund is a money market fund within the meaning of Regulation (EU) 2017/1131 on money market funds. The sub-fund's investment objective is to generate an adequate return in the respective reference currency while giving due consideration to the preservation of capital as well as the liquidity of the sub-fund's assets.

The sub-fund invests at least two-thirds of its assets in debt securities and rights (bonds, fixed-income securities, debentures, notes and others) denominated in the reference currency and money market instruments issued by private and public borrowers world-wide as well as futures and time deposits held at banks in Liechtenstein, another EEA member state, Switzerland or United Kingdom (including Guernsey and Jersey) as well as units of other domestic or foreign UCITS that invest their assets in accordance with the investment policy of the respective sub-fund. The sub-fund may invest a maximum of 9.9 % of its assets in other money market funds.

This sub-fund promotes environmental or social characteristics and qualifies as a Fixed Income sub-fund applying Exclusions, ESG Integration and Active Ownership while ensuring that the portfolio companies follow good governance practices. For this sub-fund, the identification of the material ESG Factors is based on sector and geographical exposure.

The "FTSE 3-Month Euro Eurodeposit LCL" index is the reference benchmark to this sub-fund. It is not an ESG index and not used for the purpose of attaining the material ESG Factors.

2.2 Investment restrictions

Besides the restrictions according to UCITSA and the Regulation (EU) 2017/1131 on money market funds, the following restrictions apply:

a) The sub-fund invests at least two-thirds of its assets in debt securities and rights (bonds, fixed-income securities, debentures, notes and others) denominated in the reference currency and money market instruments issued by private and public borrowers world-wide.

b) The sub-fund may invest a maximum of 9.9 % of its assets in other money market funds.

c) The sub-fund may invest no more than 5 % of its assets in shares of any single money market fund.

2.3 Sustainability-related disclosures

Information about the environmental or social characteristics promoted by the sub-fund is available in the Annex IV of the Investment Conditions.

Sustainability risks are systematically included in the investment decision-making process to the extent that they represent an actual or potential material risk and/or opportunity to maximise risk-adequate returns over the long term.

However, no single sustainability risk is expected to have a material adverse financial impact on the sub-fund's return.

Sustainability risks may result in a negative impact on the returns of the sub-fund. In particular, acute and chronic physical risks, new carbon taxes, exposures to litigation and changing consumer behavior have been identified as being highly relevant. Generally, these risks may lead to increased default risks for the investments.

Potential investors are also referred to the risks set out in the Investment Conditions under Risk Profile and General Risk.

2.4 Risk information for money market funds

The sub-fund is not a guaranteed investment. An investment in a money market fund is different from an investment in the form of a deposit. In particular, the capital invested in a money market fund is subject to volatility. This money market fund does not rely on external support to guarantee its liquidity or to keep the unit price stable. The risk of capital loss must be borne by the investor.

2.5 Additional information

The B, IB, IB25 and IB50 share classes are open to all investors who are prepared to meet the minimum investment amount. The UB share class is only open to investors who subscribe via a financial intermediary domiciled in the United Kingdom, Germany, or the Netherlands, or who have concluded a written agreement with a financial intermediary which explicitly provides for the acquisition of trailer fee-free Classes, or who subscribe pursuant to a written asset management agreement with an independent asset manager carrying on business in the European Economic Area, Latin America or the Middle East and whose conduct is regulated by a recognised financial services regulator in their place of business. Shares in the EB class may only be acquired by “qualified investors”.

“Qualified investors” are “supervised financial intermediaries” such as banks, securities dealers, fund management companies and asset managers of collective investment schemes and central banks, supervised insurance institutions, public bodies and pension funds with professional treasury operations, companies with professional treasury operations as well as investors who have concluded a written asset management agreement with a “supervised financial intermediary” or an “independent asset manager”. “Independent asset managers” are financial intermediaries who, on a professional basis, accept, keep on deposit or help to invest or transfer assets belonging to third parties, in particular financial intermediaries who manage assets and are under the control of an industry organisation.

The DB share class is geared exclusively to investors who have concluded an asset management agreement, as determined by the Management Company, with a subsidiary of UBS Group AG.

Subject to the respective prior approval of the Management Company, the DB share class may also be acquired by institutional investors who have concluded an advisory agreement (with the exception of investment advisor agreements) or similar agreement, as determined by the Management Company, with a subsidiary of UBS Group AG.

If such an asset management, advisory or similar agreement, as determined by the Management Company, is terminated, the DB share class that was owned by the investor at this time are automatically sold or, at the request of the investor, converted into another share class.

“Institutional investors” with regard to the DB share class are domestic and foreign banks, securities dealers, occupational pension funds (pension funds, investment foundations, foundations for vested pension benefits, banking foundations etc.), public-sector statutory pension and occupational pension schemes, including supranational organisations, fund management companies and management companies, collective investment undertakings, private insurance companies, holding, investment, financial institutions or operating companies as well as all types of public bodies that themselves or via affiliated shares have their own finance departments with qualified staff. Banks and securities dealers and other institutional investors with comparable functions that hold shares on behalf of a client do not count as “institutional investors” in this context.

The Management Company, custodian or other companies maintaining securities accounts are authorised to demand proof from investors in the IB share class that they fulfill/continue to fulfill the requirements specified. The Management Company and custodian use their discretion to judge whether the requirements are met. Investors who cannot provide this proof can be requested to exchange their shares within 30 calendar days without incurring any fees for shares whose requirements the investor meets, return the shares or, if there is a minimum investment amount, increase the investment amount to the required sum. If the investor fails to meet this demand or does not issue any instructions, the Management Company, in cooperation with the custodian, will carry out a mandatory conversion of the shares concerned into shares whose requirements the investor meets, or if this is not possible, carry out a mandatory redemption.

Public holidays
The Management Company may decide due to public holidays in one of the following countries to bring the acceptance deadline (cut-off) forward to the last bank working day prior to the date originally envisaged, not to publish any subscription and redemption prices and to suspend share trading respectively:

Liechtenstein
Luxembourg
Switzerland

Credit quality assessment of money market instruments, securitisations and ABCP
The internal assessment of credit quality and its regular review is delegated to UBS Asset Management Switzerland AG. These activities are carried out by persons who neither perform nor are responsible for the portfolio management of the sub-fund. They are organisationally separate from these persons and independent of instructions.

The Luxembourg Stock Exchange (LuxSE) lists shares of the sub-fund (share-class: EB - LI0214880598) on the Securities Official List (SOL) without admission to trading on a market operated by the LuxSE.

2.6 Delegation of duties

2.6.1 Portfolio Management

Company	UBS Asset Management Switzerland AG
Legal form	Limited Company
Reg. Office	8001 Zurich
Domicile	Switzerland (CH)
Reg. Entry	03/12/2018
Reg. Number	CHE-153.626.718
Dauer	unlimited

The Portfolio Manager may, under its responsibility and control and at its own expense, appoint affiliated companies within the UBS Group as Sub-Portfolio Managers. The Portfolio Manager's liability shall not be affected by the fact that it has delegated portfolio management functions and duties to Sub-Portfolio Managers.

2.6.2 Credit quality assessment of money market instruments, securitisations and ABCP

Company	UBS Asset Management Switzerland AG
Legal form	Limited Company
Reg. office	8001 Zurich
Domicile	Switzerland (CH)
Reg. entry	03/12/2018
Reg. number	CHE-153.626.718
Duration	unlimited

2.6.3 Advisory

n/a

2.6.4 Administration

n/a

2.6.5 Distribution

Company	Credit Suisse Fund Management S.A.
Legal form	Limited Company
Reg. office	2180 Luxembourg
Domicile	Luxembourg (LU)
Reg. entry	21/12/1999
Reg. number	B72925
Duration	unlimited

2.6.6 Register- and Transfer Agent

Company	VP Bank AG
Legal form	Limited Company
Reg. office	9490 Vaduz
Domicile	Liechtenstein (LI)
Reg. entry	10/04/1956
Reg. number	FL-0001.007.080-0
Duration	unlimited

2.6.7 Delegated register- and transfer agent

Company	Credit Suisse Fund Services (Luxembourg) S.A.
Legal form	Limited Company
Reg. office	2180 Luxembourg
Domicile	Luxembourg (LU)
Reg. entry	09/12/1993
Reg. number	B45727
Duration	unlimited

2.7 Custodian

Company	VP Bank AG
Legal form	Limited Company
Reg. office	9490 Vaduz
Domicile	Liechtenstein (LI)
Reg. entry	10/04/1956
Reg. number	FL-0001.007.080-0
Duration	unlimited

2.8 Investment techniques and instruments

Securities lending	No
Securities repurchase agreements	No
Credit line	10.00 %
Total Return Swaps	No
Use of derivatives	**cover of holdings**
Risk management	Commitment Approach
Risk limit	max. 110.00 %

2.9 Key data

Duration	unlimited
First FYE	30/04/2008
Sub-fund currency	EUR
Valuation interval	Daily
Trade day	Any bank working day
Valuation delay	1 business day after the trading day
Swinging Single Pricing (SSP)	No
Indextracker	**No**
UCITS eligible target fund	Yes
Money Market Fund Category	Variable net asset value Money Market Fund (VNAV MMF)
Money Market Fund Type	Standard Money Market Fund
Estimated indirect costs (excl. Performance Fees)	5.00 %
Fee for the collection of retrocessions	0.00 %

2.9.1 Reference values used (benchmarks)

Reference value (Bloombergticker)	Currency	Weighting	Type of use
FTSE 3-Month Euro Eurodeposit LCL (SBWMEU3L)	EUR	100 %	Past Performance

Reference value (Bloombergticker)	Administrator	Status
FTSE 3-Month Euro Eurodeposit LCL (SBWMEU3L)	LSE Group	ESMA registered third country Administrator

2.10 Share classes

2.10.1 Key data

Share class	ISIN	Sec. No.	Class FX	Inception price
B	LI0037729428	3772942	EUR	1'000.00
DB	LI0037729543	3772954	EUR	1'000.00
EB	LI0214880598	21488059	EUR	1'000.00
IB	LI0037729477	3772947	EUR	1'000.00
IB100	LI0464630230	46463023	EUR	1'000.00
IB25	LI0214880648	21488064	EUR	1'000.00
IB50	LI0392672817	39267281	EUR	1'000.00
UB	LI0214880622	21488062	EUR	100.00

Share class	Appropriation of profit	NAV rounding	smallest fraction	share bookkeeping
B	Accumulating	0.01	0.0010	book entries
DB	Accumulating	0.01	0.0010	book entries
EB	Accumulating	0.01	0.0010	book entries
IB	Accumulating	0.01	0.0010	book entries
IB100	Accumulating	0.01	0.0010	book entries
IB25	Accumulating	0.01	0.0010	book entries
IB50	Accumulating	0.01	0.0010	book entries
UB	Accumulating	0.01	0.0010	book entries

Share class	min. invest. first sub.	min. invest. subsequent sub.	min. invest. holdings
B	none	none	none
DB	none	none	none
EB	none	none	none
IB	500'000.00 EUR	none	none
IB100	100'000'000.00 EUR	none	none
IB25	25'000'000.00 EUR	none	none
IB50	50'000'000.00 EUR	none	none
UB	none	none	none

Share class	Cut off subscriptions	Settlement subscriptions
B	on the trading day (15:00)	2 business days after the trading day
DB	on the trading day (15:00)	2 business days after the trading day
EB	on the trading day (15:00)	2 business days after the trading day
IB	on the trading day (15:00)	2 business days after the trading day
IB100	on the trading day (15:00)	2 business days after the trading day
IB25	on the trading day (15:00)	2 business days after the trading day
IB50	on the trading day (15:00)	2 business days after the trading day
UB	on the trading day (15:00)	2 business days after the trading day

Share class	Exchange listings
B	none
DB	none
EB	none
IB	none
IB100	none
IB25	none
IB50	none
UB	none

Share class	Cut off redemptions	Settlement redemptions
B	on the trading day (15:00)	2 business days after the trading day
DB	on the trading day (15:00)	2 business days after the trading day
EB	on the trading day (15:00)	2 business days after the trading day
IB	on the trading day (15:00)	2 business days after the trading day
IB100	on the trading day (15:00)	2 business days after the trading day
IB25	on the trading day (15:00)	2 business days after the trading day
IB50	on the trading day (15:00)	2 business days after the trading day
UB	on the trading day (15:00)	2 business days after the trading day

Share class	Trading options subscriptions	Trading options redemptions
B	Shares or amount	Only shares
DB	Shares or amount	Only shares
EB	Shares or amount	Only shares
IB	Shares or amount	Only shares
IB100	Shares or amount	Only shares
IB25	Shares or amount	Only shares
IB50	Shares or amount	Only shares
UB	Shares or amount	Only shares

Share class	Initial offering period	Initial Inception
B	-	31/03/2008
DB	-	06/10/2010
EB	-	02/10/2013
IB	-	30/06/2008
IB100	-	-
IB25	27/06/2016 - 07/07/2016	07/07/2016
IB50	-	-
UB	-	30/01/2015

Share class	Currency hedging
B	No
DB	No
EB	No
IB	No
IB100	No
IB25	No
IB50	No
UB	No

2.10.2 Commissions

Share class	Commissions	Maximum
B	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
DB	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
EB	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB100	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB25	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB50	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
UB	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %

Charges are maximum figures, as in some cases the investor might pay less.

2.10.3 Fees

2.10.3.1 Flat Fee

Share class	max. flat fee p.a.
B	0.6500 %
DB	0.1500 %
EB	0.4500 %
IB	0.4000 %
IB100	0.2000 %
IB25	0.3000 %
IB50	0.2500 %
UB	0.5500 %

2.10.3.2 Fixed compensation

Fee type	Amount
Rik Management (Incl. reporting tasks)	CHF 21,000.00 p.a.

2.10.3.3

2.10.3.4 Performance Fee

none

2.10.3.5 Carried Interest

none

3 Credit Suisse Money Market Fund - USD

3.1 Investment objective and investment policy

The sub-fund's assets are invested in accordance with the principle of diversification in securities and other investments.

The sub-fund is a money market fund within the meaning of Regulation (EU) 2017/1131 on money market funds. The sub-fund's investment objective is to generate an adequate return in the respective reference currency while giving due consideration to the preservation of capital as well as the liquidity of the sub-fund's assets.

The sub-fund invests at least two-thirds of its assets in debt securities and rights (bonds, fixed-income securities, debentures, notes and others) denominated in the reference currency and money market instruments issued by private and public borrowers world-wide as well as futures and time deposits held at banks in Liechtenstein, another EEA member state, Switzerland or United Kingdom (including Guernsey and Jersey) as well as units in other domestic or foreign UCITS that invest their assets in accordance with the investment policy of the respective sub-fund. The sub-fund may invest a maximum of 9.9 % of its assets in other money market funds.

This sub-fund promotes environmental or social characteristics and qualifies as a Fixed Income sub-fund applying Exclusions, ESG Integration and Active Ownership while ensuring that the portfolio companies follow good governance practices. For this sub-fund, the identification of the material ESG Factors is based on sector and geographical exposure.

The "FTSE 3-Month US Dollar Eurodeposit LCL" index is the reference benchmark to this sub-fund. It is not an ESG index and not used for the purpose of attaining the material ESG Factors.

3.2 Investment restrictions

Besides the restrictions according to UCITSA and the Regulation (EU) 2017/1131 on money market funds, the following restrictions apply:

a) The sub-fund invests at least two-thirds of its assets in debt securities and rights (bonds, fixed-income securities, debentures, notes and others) denominated in the reference currency and money market instruments issued by private and public borrowers world-wide.

b) The sub-fund may invest a maximum of 9.9 % of its assets in other money market funds.

c) The sub-fund may invest no more than 5 % of its assets in units of any single money market fund.

3.3 Sustainability-related disclosures

Information about the environmental or social characteristics promoted by the sub-fund is available in the Annex IV of the Investment Conditions.

Sustainability risks are systematically included in the investment decision-making process to the extent that they represent an actual or potential material risk and/or opportunity to maximise risk-adequate returns over the long term.

However, no single sustainability risk is expected to have a material adverse financial impact on the sub-fund's return.

Sustainability risks may result in a negative impact on the returns of the sub-fund. In particular, acute and chronic physical risks, new carbon taxes, exposures to litigation and changing consumer behavior have been identified as being highly relevant. Generally, these risks may lead to increased default risks for the investments.

Potential investors are also referred to the risks set out in the Investment Conditions under Risk Profile and General Risk.

3.4 Risk information for money market funds

The sub-fund is not a guaranteed investment. An investment in a money market fund is different from an investment in the form of a deposit. In particular, the capital invested in a money market fund is subject to volatility. This money market fund does not rely on external support to guarantee its liquidity or to keep the unit price stable. The risk of capital loss must be borne by the investor.

3.5 Additional information

The B, IB, IB25 and IB50 share classes are open to all investors who are prepared to meet the minimum investment amount. The UB share class is only open to investors who subscribe via a financial intermediary domiciled in the United Kingdom, Germany, or the Netherlands, or who have concluded a written agreement with a financial intermediary which explicitly provides for the acquisition of trailer fee-free Classes, or who subscribe pursuant to a written asset management agreement with an independent asset manager carrying on business in the European Economic Area, Latin America or the Middle East and whose conduct is regulated by a recognised financial services regulator in their place of business. Shares in the EB class may only be acquired by "qualified investors".

"Qualified investors" are "supervised financial intermediaries" such as banks, securities dealers, fund management companies and asset managers of collective investment schemes and central banks, supervised insurance institutions, public bodies and pension funds with professional treasury operations, companies with professional treasury operations as well as investors who have concluded a written asset management agreement with a "supervised financial intermediary" or an "independent asset manager". "Independent asset managers" are financial intermediaries who, on a professional basis, accept, keep on deposit or help to invest or transfer assets belonging to third parties, in particular financial intermediaries who manage assets and are under the control of an industry organisation.

The DB share class is geared exclusively to investors who have concluded an asset management agreement, as determined by the Management Company, with a subsidiary of UBS Group AG.

Subject to the respective prior approval of the Management Company, the DB share class may also be acquired by institutional investors who have concluded an advisory agreement (with the exception of investment advisor agreements) or similar agreement, as determined by the Management Company, with a subsidiary of UBS Group AG.

If such an asset management, advisory or similar agreement, as determined by the Management Company, is terminated, the DB share class that was owned by the investor at this time are automatically sold or, at the request of the investor, converted into another share class.

"Institutional investors" with regard to the DB share class are domestic and foreign banks, securities dealers, occupational pension funds (pension funds, investment foundations, foundations for vested pension benefits, banking foundations etc.), public-sector statutory pension and occupational pension schemes, including supranational organisations, fund management companies and management companies, collective investment undertakings, private insurance companies, holding, investment, financial institutions or operating companies as well as all types of public bodies that themselves or via affiliated shares have their own finance departments with qualified staff. Banks and securities dealers and other institutional investors with comparable functions that hold shares on behalf of a client do not count as "institutional investors" in this context.

The Management Company, custodian or other companies maintaining securities accounts are authorised to demand proof from investors in the IB share class that they fulfill/continue to fulfill the requirements specified. The Management Company and custodian use their discretion to judge whether the requirements are met. Investors who cannot provide this proof can be requested to exchange their shares within 30 calendar days without incurring any fees for shares whose requirements the investor meets, return the shares or, if there is a minimum investment amount, increase the investment amount to the required sum. If the investor fails to meet this demand or does not issue any instructions, the Management Company, in cooperation with the custodian, will carry out a mandatory conversion of the shares concerned into shares whose requirements the investor meets, or if this is not possible, carry out a mandatory redemption.

Public holidays
The Management Company may decide due to public holidays in one of the following countries to bring the acceptance deadline (cut-off) forward to the last bank working day prior to the date originally envisaged, not to publish any subscription and redemption prices and to suspend share trading respectively:

Liechtenstein
Luxembourg
Switzerland

Credit quality assessment of money market instruments, securitisations and ABCP
The internal assessment of credit quality and its regular review is delegated to UBS Asset Management Switzerland AG. These activities are carried out by persons who neither perform nor are responsible for the portfolio management of the sub-fund. They are organisationally separate from these persons and independent of instructions.

3.6 Delegation of duties

3.6.1 Portfolio Management

Company	UBS Asset Management Switzerland AG
Legal form	Limited Company
Reg. office	8001 Zurich
Domicile	Switzerland (CH)
Reg. entry	03/12/2018
Reg. number	CHE-153.626.718
Dauer	unlimited

The Portfolio Manager may, under its responsibility and control and at its own expense, appoint affiliated companies within the UBS Group as Sub-Portfolio Managers. The Portfolio Manager's liability shall not be affected by the fact that it has delegated portfolio management functions and duties to Sub-Portfolio Managers.

3.6.2 Credit quality assessment of money market instruments, securitisations and ABCP

Company	UBS Asset Management Switzerland AG
Legal form	Limited Company
Reg. office	8001 Zurich
Domicile	Switzerland (CH)
Reg. entry	03/12/2018
Reg. number	CHE-153.626.718
Duration	unlimited

3.6.3 Advisory

n/a

3.6.4 Administration

n/a

3.6.5 Distribution

Company	Credit Suisse Fund Management S.A.
Legal form	Limited Company
Reg. office	2180 Luxembourg
Domicile	Luxembourg (LU)
Reg. entry	21/12/1999
Reg. number	B72925
Duration	unlimited

3.6.6 Register- and Transfer Agent

Company	VP Bank AG
Legal form	Limited Company
Reg. office	9490 Vaduz
Domicile	Liechtenstein (LI)
Reg. entry	10/04/1956
Reg. number	FL-0001.007.080-0
Duration	unlimited

3.6.7 Delegated register- and transfer agent

Company	Credit Suisse Fund Services (Luxembourg) S.A.
Legal form	Limited Company
Reg. office	2180 Luxembourg
Domicile	Luxembourg (LU)
Reg. entry	09/12/1993
Reg. number	B45727
Duration	unlimited

3.7 Custodian

Company	VP Bank AG
Legal form	Limited Company
Reg. office	9490 Vaduz
Domicile	Liechtenstein (LI)
Reg. entry	10/04/1956
Reg. number	FL-0001.007.080-0
Duration	unlimited

3.8 Investment techniques and instruments

Securities lending	No
Securities repurchase agreements	No
Credit line	10.00 %
Total Return Swaps	No
Use of derivatives	cover of holdings
Risk management	Commitment Approach
Risk limit	max. 110.00 %

3.9 Key data

Duration	unlimited
First FYE	30/04/2008
Sub-fund currency	USD
Valuation interval	Daily
Trade day	Any bank working day
Valuation delay	1 business day after the trading day
Swinging Single Pricing (SSP)	No
Indextracker	**No**
UCITS eligible target fund	Yes
Money Market Fund Category	Variable net asset value Money Market Fund (VNAV MMF)
Money Market Fund Type	Standard Money Market Fund
Estimated indirect costs (excl. Performance Fees)	5.00 %
Fee for the collection of retrocessions	0.00 %

3.9.1 Reference values used (benchmarks)

Reference value (Bloombergticker)	Currency	Weighting	Type of use
FTSE 3-Month USD Eurodeposit LCL (SBWMUD3L)	USD	100 %	Past Performance

Reference value (Bloombergticker)	Administrator	Status
FTSE 3-Month USD Eurodeposit LCL (SBWMUD3L)	LSE Group	ESMA registered third country Administrator

3.10 Share classes

3.10.1 Key data

Share class	ISIN	Sec. No.	Class FX	Inception price
B	LI0037729709	3772970	USD	1'000.00
DB	LI0037730780	3773078	USD	1'000.00
EB	LI0214880689	21488068	USD	1'000.00
IB	LI0037730715	3773071	USD	1'000.00
IB100	LI0464630263	46463026	USD	1'000.00
IB25	LI0214880739	21488073	USD	1'000.00
IB50	LI0392174772	39217477	USD	1'000.00
UB	LI0214880713	21488071	USD	100.00

Share class	Appropriation of profit	NAV rounding	smallest fraction	share bookkeeping
B	Accumulating	0.01	0.0010	book entries
DB	Accumulating	0.01	0.0010	book entries
EB	Accumulating	0.01	0.0010	book entries
IB	Accumulating	0.01	0.0010	book entries
IB100	Accumulating	0.01	0.0010	book entries
IB25	Accumulating	0.01	0.0010	book entries
IB50	Accumulating	0.01	0.0010	book entries
UB	Accumulating	0.01	0.0010	book entries

Share class	min. invest. first sub.	min. invest. subsequent sub.	min. invest. holdings
B	none	none	none
DB	none	none	none
EB	none	none	none
IB	500'000.00 USD	none	none
IB100	100'000'000.00 USD	none	none
IB25	25'000'000.00 USD	none	none
IB50	50'000'000.00 USD	none	none
UB	none	none	none

Share class	Cut off subscriptions	Settlement subscriptions
B	on the trading day (15:00)	2 business days after the trading day
DB	on the trading day (15:00)	2 business days after the trading day
EB	on the trading day (15:00)	2 business days after the trading day
IB	on the trading day (15:00)	2 business days after the trading day
IB100	on the trading day (15:00)	2 business days after the trading day
IB25	on the trading day (15:00)	2 business days after the trading day
IB50	on the trading day (15:00)	2 business days after the trading day
UB	on the trading day (15:00)	2 business days after the trading day

Share class	Exchange listings
B	None
DB	None
EB	None
IB	None
IB100	None
IB25	None
IB50	None
UB	None

Share class	Cut off redemptions	Settlement redemptions
B	on the trading day (15:00)	2 business days after the trading day
DB	on the trading day (15:00)	2 business days after the trading day
EB	on the trading day (15:00)	2 business days after the trading day
IB	on the trading day (15:00)	2 business days after the trading day
IB100	on the trading day (15:00)	2 business days after the trading day
IB25	on the trading day (15:00)	2 business days after the trading day
IB50	on the trading day (15:00)	2 business days after the trading day
UB	on the trading day (15:00)	2 business days after the trading day

Share class	Trading options subscriptions	Trading options redemptions
B	Shares or amount	Only shares
DB	Shares or amount	Only shares
EB	Shares or amount	Only shares
IB	Shares or amount	Only shares
IB100	Shares or amount	Only shares
IB25	Shares or amount	Only shares
IB50	Shares or amount	Only shares
UB	Shares or amount	Only shares

Share class	Initial offering period	Initial Inception
B	-	31/03/2008
DB	-	13/09/2010
EB	-	02/10/2013
IB	-	30/06/2008
IB100	24.06.2019 – 02/07/2019	02/07/2019
IB25	19/12/2016 - 21/12/2016	21/12/2016
IB50	-	06/02/2018
UB	-	30/01/2015

Share class	Currency hedging
B	No
DB	No
EB	No
IB	No
IB100	No
IB25	No
IB50	No
UB	No

3.10.2 Commissions

Share class	Commissions	Maximum
B	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
DB	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
EB	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB100	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB25	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
IB50	Subscription commission	0.00 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %
UB	Subscription commission	1.50 %
	Redemption commission	0.00 %
	Conversion commission	0.00 %

Charges are maximum figures, as in some cases the investor might pay less.

3.10.3 Fees

3.10.3.1 Flat Fee

Share class	max. flat fee p.a.
B	0.6500 %
DB	0.1500 %
EB	0.4500 %
IB	0.4000 %
IB100	0.2000 %
IB25	0.3000 %
IB50	0.2500 %
UB	0.5500 %

3.10.3.2 Fixed compensation

Fee type	Amount
Rik Management (Incl. reporting tasks)	CHF 21,000.00 p.a.

3.10.3.3

3.10.3.4 Performance Fee

none

3.10.3.5 Carried Interest

none

4 Entry into force

Subject to the timely granting of any required approval by the supervisory authorities, this Prospectus including constituent documents shall enter into force on

30/08/2024

Signed on: 16/08/2024

Management Company

Depositary

Annex II of the Investment Conditions: Country-specific information regarding distribution

Specific information of the Credit Suisse Funds SICAV for the following country of distribution

Switzerland (CH)

Paying Agent

UBS Switzerland AG, Bahnhofstrasse 45, 8001 Zurich, Switzerland
www.ubs.ch

Representative

UBS Fund Management (Switzerland) AG, Aeschenvorstadt 1, 4051 Basel, Switzerland
www.ubs.ch

Distributor

UBS AG, Aeschenvorstadt 1, 4051 Basel, Switzerland
www.credit-suisse.com

Publication medium

Swiss Fund Data AG, Räffelstrasse 24, 8045 Zurich, Switzerland
www.swissfunddata.ch

Ombudsman

Ombudsstelle Finanzdienstleister (OFD), Bleicherweg 10, 8002 Zurich, Switzerland
www.ofdl.ch

The Management Company has joined the above men-tioned ombudsman. In the event of any disputes about legal claims between the client and the Management Company, clients have the possibility of initiating media-tion proceedings before the ombudsman.Reference point of the relevant documents

The UCITS V Prospectus including constituent documents, the key investor information document (KIID), as well as the yearly and halfyearly reports are available free of charge from the representative and the paying agent or on the internet platform of the above mentioned fund's publication medium.

Publications

The publications for Switzerland regarding the foreign collective investment scheme are carried out on the internet platform of the above mentioned fund's publication medium.

The issue and redemption prices respectively the net asset value, with the comment "excluding commissions", for all share classes shall be published for each issue and redemption via the above mentioned fund's publication medium as follows:

Sub-fund Valuation interval (trading day)	Publication (valuation delay)
Credit Suisse Money Market Fund – CHF Daily (Every bank working day)	1 business day after the trading day
Credit Suisse Money Market Fund – EUR Daily (Every bank working day)	1 business day after the trading day
Credit Suisse Money Market Fund – USD Daily (Every bank working day)	1 business day after the trading day

Retrocessions

The management company and its delegates may pay retrocessions to compensate sales activities for the fund in Switzerland.

These compensations may be used in particular to remunerate the following services:

– operation of funds trading platforms and/or trading systems which provide the opportunity to subscribe fund shares;
– organisation of information events;
– participation in events and fairs;
– production of marketing material;
– training of sales people;
– all other activities with the intent to promote the sale of fund shares

Retrocessions are not considered rebates even if they are ultimately passed on to the investors in whole or in part. The disclosure of the receipt of retrocessions is governed by the relevant provisions of the Swiss Financial Services Act of 15 June 2018.

Rebates

The management company and its delegates may in relation to the distribution in Switzerland upon request pay rebates directly to investors. Rebates aim to reduce the fees and costs paid by the relevant investor. Rebates are permitted if they:

– are paid from fees earned by the management company and its delegates and therefore cause no additional costs to the fund;
– are paid based on objective criteria;
– are offered to all investors equally, which fulfil such objective criteria and demand rebates.

The objective criteria for the payment of rebates by the management company are:

– the volumes invested in a fund or in a product range of a promoter;
– the amount of fees generated by the investors;
– the expected investment period of the investors;
– the willingness of the investors to provide support during the launch phase of a fund.

Upon the request of an investor the management company will disclose the effective amount of rebates free of charge

Place of performance and place of jurisdiction

In respect of the units offered in Switzerland, the place of performance is the registered office of the representative. The place of jurisdiction is at the registered office of the representative or at the registered office or place of residence of the investor.

This document replaces any and all existing documents on this matter, providing all necessary approvals have been obtained in good time from the supervisory authorities. This document may exist in languages other than German: in the event of discrepancies, the German-language version shall prevail.

Relates to the UCITS V Prospectus including constituent documents of: 30/08/2024

Specific information of the Credit Suisse Funds SICAV for the following country of distribution

Austria (AT)

Facility for retail investors in accordance with the provisions pursuant to Art. 92 Directive 2009/65/EC[1]

Erste Bank der oesterreichischen Sparkassen AG, Am Belvedere 1, 1100 Wien, Austria (AT)

www.sparkasse.at
foreignfunds0540@erstebank.at

The above-mentioned facility shall perform the tasks referred to in Art. 92 (1) (a) - (f) of Directive 2009/65/EC1 on behalf of the UCITS and shall receive investor complaints relating to the UCITS sent to the above-mentioned postal or e-mail address.

Publication medium

fundinfo AG, Staffelstrasse 12, 8045 Zürich, Switzerland (CH)
www.fundinfo.com

The above information is intended for potential subscribers to the Fund in the Republic of Austria by way of clarification of and supplement to the UCITS V Prospectus including constituent documents with regard to distribution of the Fund in Austria.

Publication medium

The net asset value of the Fund and all other notices to investors are available from the facility for retail investors and are published via the above publication media.

This document replaces any and all existing documents on this matter, providing all necessary approvals have been obtained in good time from the supervisory authorities. This document may exist in languages other than German: in the event of discrepancies, the German-language version shall prevail.

Relates to the UCITS V Prospectus including constituent documents of: 30/08/2024

1 amended by Art. 1 of Directive 2019/1160/EU

Specific information of the Credit Suisse Funds SICAV for the following country of distribution

Germany (DE)

Paying Agent

Hauck Aufhäuser Lampe Privatbank AG, Kaiserstrasse 24, 60311 Frankfurt am Main, Germany
www.hal-privatbank.com

Information Agent

Hauck Aufhäuser Lampe Privatbank AG, Kaiserstrasse 24, 60311 Frankfurt am Main, Germany
www.hal-privatbank.com

Publication medium

fundinfo AG, Staffelstrasse 12, 8045 Zurich, Switzerland
www.fundinfo.com

In addition to the standard redemption procedures, investors resident in Germany have the option of submitting applications for shares redemptions and shares conversions in respect of the shares they hold to the German paying agent for forwarding to the Management Company. Investors resident in Germany may also require that redemption proceeds and all other payments intended for them (e.g. dividend distributions payable from the assets of the sub-funds) be forwarded to them via the German paying agent.

In the Federal Republic of Germany the current contractual terms, the current UCITS V Prospectus, the relevant KIID and the Fund's latest annual and half-yearly reports are available free of charge in printed format or in a durable data medium format from the German paying agent and information point.

The share issue and redemption prices (and share conversion prices, where applicable) and other documents and information which must by law be published in the Fund's country of origin (e.g. the relevant contracts and laws) shall be available to peruse at the offices of the German paying agent and information point or may be obtained free of charge in printed format or in a durable data medium format.

Publication medium

The share issue and redemption prices, all notices to investors and other documents and information which must by law be published in the Fund's country of origin shall be published in the Federal Republic of Germany via the aforementioned publication media.

Investors in Germany shall also be notified in writing or electronically in the event of:

a) the suspension of redemptions of Fund shares;

b) termination of the Fund's management or its winding-up;

c) amendments to the contractual terms that are incompatible with the previous investment principles, that affect essential investor rights or that relate to the remunerations and charges for costs payable from the investment fund, including a clear and comprehensible account of the background to such amendments and a description of the investor rights concerned, together with an indication of where and how further information may be obtained;

d) the merger of the Fund, in which case merger notifications must take the form prescribed by Art. 43 of Directive 2009/65/EC; and

e) the transformation of the Fund into a feeder fund or changes made to a master fund, in which case merger notifications must take the form prescribed by Art. 64 of Directive 2009/65/EC.

This document replaces any and all existing documents on this matter, providing all necessary approvals have been obtained in good time from the supervisory authorities. This document may exist in languages other than German: in the event of discrepancies, the German-language version shall prevail.

Relates to the UCITS V Prospectus including constituent documents of: 30/08/2024

Specific information of the Credit Suisse Funds SICAV for the following country of distribution

Spain (ES)

The fund is authorized for public distribution in this country.

This document replaces any and all existing documents on this matter, providing all necessary approvals have been obtained in good time from the supervisory authorities. This document may exist in languages other than German: in the event of discrepancies, the German-language version shall prevail.

Relates to the UCITS V Prospectus including constituent documents of: 30/08/2024

Specific information of the Credit Suisse Funds SICAV for the following country of distribution

France (FR)

The fund is authorized for public distribution in this country.

This document replaces any and all existing documents on this matter, providing all necessary approvals have been obtained in good time from the supervisory authorities. This document may exist in languages other than German: in the event of discrepancies, the German-language version shall prevail.

Relates to the UCITS V Prospectus including constituent documents of: 30/08/2024

Specific information of the Credit Suisse Funds SICAV for the following country of distribution

Italy (IT)

The following share classes of the Fund are authorized for distribution to Institutional Investors:

- Credit Suisse Money Market Fund – CHF – DB
- Credit Suisse Money Market Fund – CHF – EB
- Credit Suisse Money Market Fund – CHF – IB100
- Credit Suisse Money Market Fund – CHF – UB
- Credit Suisse Money Market Fund – EUR – DB
- Credit Suisse Money Market Fund – EUR – EB
- Credit Suisse Money Market Fund – EUR – IB100
- Credit Suisse Money Market Fund – EUR – UB
- Credit Suisse Money Market Fund – USD – DB
- Credit Suisse Money Market Fund – USD – EB
- Credit Suisse Money Market Fund – USD – IB100
- Credit Suisse Money Market Fund – USD – UB

The following share classes of the Fund are authorized for distribution to Retail Investors:

- Credit Suisse Money Market Fund – CHF – B
- Credit Suisse Money Market Fund – CHF – IB
- Credit Suisse Money Market Fund – CHF – IB25
- Credit Suisse Money Market Fund – CHF – IB50
- Credit Suisse Money Market Fund – EUR – B
- Credit Suisse Money Market Fund – EUR – IB
- Credit Suisse Money Market Fund – EUR – IB25
- Credit Suisse Money Market Fund – EUR – IB50
- Credit Suisse Money Market Fund – USD – B
- Credit Suisse Money Market Fund – USD – IB
- Credit Suisse Money Market Fund – USD – IB25
- Credit Suisse Money Market Fund – USD – IB50

This document replaces any and all existing documents on this matter, providing all necessary approvals have been obtained in good time from the supervisory authorities. This document may exist in languages other than German: in the event of discrepancies, the German-language version shall prevail.

Relates to the UCITS V Prospectus including constituent documents of: 30/08/2024

Country-specific information regarding distribution of the Credit Suisse Funds SICAV in

Luxembourg (LU)

Paying Agent

Hauck Aufhäuser Lampe Privatbank AG,
Niederlassung Luxemburg,
1c, rue Gabriel Lippmann, L-5365 Munsbach, Luxembourg
www.hal-privatbank.com

Information Agent

Hauck Aufhäuser Lampe Privatbank AG,
Niederlassung Luxemburg
1c, rue Gabriel Lippmann, L-5365 Munsbach, Luxembourg
www.hal-privatbank.com

Publication Medium

LAFV (Liechtensteinischer Anlagefondsverband),
Meierhofstrasse 2, 9490 Vaduz, Liechtenstein
www.lafv.li

Redemptions and payments

Investors in Luxembourg may submit redemption and conversion applications for shares of the sub-funds, which may be marketed in Luxembourg, to the Paying and Information Agent for onward transmission to the Depositary of the Company.

Payments to investors in Luxembourg (redemption proceeds, any distributions or other payments) may be remitted via the Paying and Information Agent.

Documents and publications

The UCITS V Prospectus including constituent documents, the key investor information (KIID), as well as the annual and semi-annual reports are available from the Paying and Information Agent upon consultation or on the website of the Fund's official publication medium mentioned above.

The issue, redemption and conversion prices of the shares of the sub-funds as well as notices to investors in Luxembourg are available on the website of the Fund's official publication medium mentioned above.

This Agreement replaces any and all previous documents relating to the object hereof, subject to the timely granting of any required approval by the supervisory authorities. This Agreement may exist in other language versions. In the event of discrepancies between the different versions, the German version shall prevail.

Relates to the UCITS V Prospectus including constituent documents of: 30/08/2024

Specific information of the Credit Suisse Funds SICAV for the following country of distribution

Netherlands (NL)

The fund is authorized for public distribution in this country.

This document replaces any and all existing documents on this matter, providing all necessary approvals have been obtained in good time from the supervisory authorities. This document may exist in languages other than German: in the event of discrepancies, the German-language version shall prevail.

Relates to the UCITS V Prospectus including constituent documents of: 30/08/2024

Specific information of the Credit Suisse Funds SICAV for the following country of distribution

Singapore (SG)

The offer or invitation which forms the object of this information memorandum must not be made to private individuals. This information memorandum is not a prospectus within the meaning of Chapter 289 of the Singapore Securities and Futures Act (the "SFA"). Accordingly, the statutory liability for the content of prospectuses provided for in the SFA is not applicable. Potential investors should carefully consider whether this investment is suitable for them.

This information memorandum has not been registered as a prospectus with the Monetary Authority of Singapore. Accordingly, neither this information memorandum nor any other documents or material in connection with the offer or sale or, as applicable, invitation to subscribe to or sell shares in collective investment schemes may be disseminated or distributed in Singapore, nor may sharess in collective investment schemes directly or indirectly form the object of a public invitation to subscribe to or sell shares in Singapore, except

a) to institutional investors within the meaning of Section 304 of the SFA,

b) to relevant persons or to other persons as defined in Section 305 subsection 2 SFA, in which case the conditions set out in Section 305 SFA must be observed, or

c) in some other manner which is permissible in accordance with all other applicable provisions of the SFA.

If shares in collective investment schemes are subscribed or acquired by a relevant person in accordance with Section 305 and the person concerned is

a) a corporation which does not qualify as an accredited investor within the meaning of Section 4A SFA, whose sole commercial activity consists in holding investments and whose entire share capital is held by one or more natural persons who each qualify as accredited investors, or

b) a trust company whose trustees do not qualify as accredited investors, whose sole purpose is to hold investments and whose beneficiary is a natural person who qualifies as an accredited investor,

the shares and debt securities issued by the corporation or, as applicable, the rights and claims of the beneficiaries (whatever their preferred definition) of the trust company are non-transferable for a period of six months following acquisition of the shares by the corporation or trust company in the context of an offer as defined in Section 305 SFA, except

a) (in the case of corporations) for institutional investors as per Section 274 SFA or a relevant person as defined in Section 305 subsection 5 SFA or other persons in relation to an offer made on terms that the shares and debt securities issued by the corporation may only be acquired at a consideration of not less than SGD 200,000 (or the foreign currency equivalent) for each transaction, whether such amount is to be paid in cash or by exchange of securities or other assets and additionally, for corporations, if the conditions stipulated in Section 275 SFA are satisfied;

b) if no counter-performance (consideration) is envisaged in exchange for the transfer; or

c) if the transfer is made by operation of law.

This Agreement replaces any and all previous documents relating to the object hereof, subject to the timely granting of any required approval by the supervisory authorities. This Agreement may exist in other language versions. In the event of discrepancies between the different versions, the German version shall prevail.

Relates to the UCITS V Prospectus including constituent documents of: 30/08/2024

Annex III of the Investment Conditions: Performance Fee example

No performance fee is applied to the fund.

Annex IV of the Investment Conditions: Sustainability-related disclosures

Pre-contractual 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

Product name: Credit Suisse Money Market Fund - CHF
Legal entity identifier: 529900TP4U8AI11HKM51

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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

☐ **Yes**	☒ **No**
☐ It will make a minimum of **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 **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum 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 will make a minimum of **sustainable investments with a social objective:** ___%	☒ It promotes E/S characteristics, but **will not make any sustainable investments**

What environmental and/or social characteristics are promoted by this financial product?

This sub-fund integrates environmental, social and governance information (the "ESG Factors") into the investment decision process (ESG Integration), does not invest in certain companies based on a set of norms-, values-, and business conduct-based exclusion rules (ESG Exclusions) and engages with investee companies (Engagement).

It does not use a reference benchmark for the purpose of attaining the environmental and/or social characteristics.

Please find further information on ESG Integration, ESG Exclusions and Engagement below in the question "What investment strategy does this financial product follow?" and online at www.credit-suisse.com/esg

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

What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?

The sub-fund uses the following sustainability indicators:
- ESG Rating
- Environmental Pillar Score
- Social Pillar Score
- Governance Pillar Score
- ESG Controversies Flag
- Adherence to UBS AM ESG Exclusions
- Proprietary Fixed Income ESG Signal

What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives

Not applicable

How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?

Not applicable

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 have the indicators for adverse impacts on sustainability factors been taken into account?

Not applicable

How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details

Not applicable

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 EU 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.

Does this financial product consider principal adverse impacts on sustainability factors?

☒ Yes, principal adverse impacts on sustainability factors, as defined by SFDR, are considered by this sub-fund through the application of the Legacy CSAM PAI Framework.

The Legacy CSAM PAI Framework makes use of a combination of approaches to consider the PAI Indicators according to SFDR RTS Annex 1, Table 1. PAI Indicators are considered by means of pre-trade investment restrictions, post-trade activities and portfolio exposure monitoring. The applicability of these means depends on the nature of the indicator, as well as on the specific context of the investment that is causing the adverse impact. The degree and the way the PAI Indicators are considered, depend on various factors, such as on the type of investment fund or strategy, asset class, and availability of reliable data.

☐ No

The investment strategy guides investment decisions based on factors such as investment objectives and risk tolerance.

What investment strategy does this financial product follow?

Please refer to the sub-fund section in the Annex I of the Investment Conditions for details on the investment objective and investment policy.

To attain the environmental or social characteristics promoted by this sub-fund, this sub-fund applies ESG Exclusions, ESG Integration and Engagement as described in the Lecacy Credit Suisse Asset Management Sustainable Investing Policy explained in Chapter 2.4.2 “Sustainable Investing” of the Investment Conditions.

The ESG Integration process for this sub-fund follows the following steps:

- **Identification of material ESG Factors**

The Portfolio Manager uses materiality frameworks to identify those ESG Factors that are relevant to the given fixed income investment strategy. 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.

Materiality of ESG Factors and ESG Factors included in the investment process may change over time.

- **ESG security analysis**

Based on the identified material ESG Factors, the Portfolio Manager performs security research on ESG Factors across the sub-fund’s investment universe. The Portfolio Manager makes use of ESG ratings from third-party service providers and may combine them with UBS AM’s proprietary analyses and information. These may include ESG-related news, ESG ratings and scores, ESG-related controversies, and ESG trends.

To integrate ESG Factors into the security analysis, the Portfolio Manager calculates an ESG-adjusted credit view for the issuers in the fixed income sub-fund’s universe. The ESG-

adjusted credit view is based on the traditional credit rating of an issuer combined with this issuer's ESG rating. The Portfolio Manager applies a proprietary methodology to systematically combine the issuer's traditional credit rating with its ESG rating in order to derive an ESG-adjusted credit rating. The ESG-adjusted credit rating results in a fundamental view on each issuer and enables the Portfolio Manager to compare securities on an ESG-adjusted basis and to evaluate whether to keep certain securities in the portfolio or to sell them during the security selection and portfolio implementation stage. ESG-adjusted credit ratings are updated as soon as an update of the underlying traditional credit rating or ESG rating becomes available.

- **Security selection and portfolio implementation**

The ESG-adjusted credit ratings are used by the Portfolio Manager in the bottom-up security selection process. Securities whose financial return compensates for the inherent financial and sustainability-related risks may remain eligible for investing. The position weights are derived from over- or underweighting as well as excluding securities based on the ESG-adjusted credit ratings. In this step, the Portfolio Manager combines ESG-adjusted credit ratings with established tools of traditional investing strategies to make better informed investment decisions.

- **Portfolio monitoring**

The Portfolio Manager monitors the ESG Factors daily to detect significant changes in the ESG Factors of underlying securities and regularly reassess the portfolio in order to decide whether to increase or decrease positions in the portfolio.

- ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

The binding elements of the investment strategy are the principles of the Legacy CSAM Sustainable Investing Policy explained in Chapter 2.4.2 "Sustainable Investing" of the Investment Conditions. This means the Portfolio Manager applies in its investment process ESG Exclusions, ESG Integration and Engagement. Furthermore, the minimum proportions in the planned ESG asset allocation (see below) are binding.

- ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

This sub-fund does not have a commitment to reduce the scope of investments by a minimum rate.

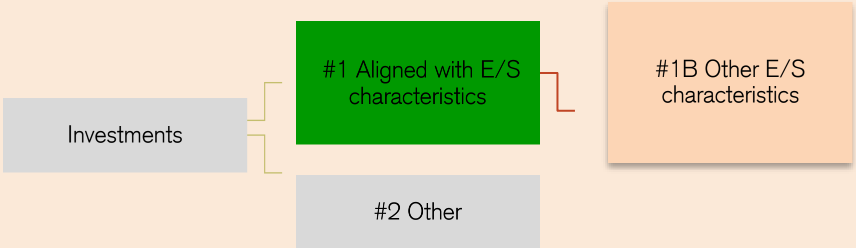
- ***What is the policy to assess good governance practices of the investee companies?***

Good governance practices include sound management structures, employee relations, remuneration of staff and tax compliance.

The methodology to assess good governance of investee companies includes the consideration of business-conduct exclusions, engagement activities and governance scores.

What is the asset allocation planned for this financial product?

Asset allocation describes the share of investments in specific assets.



#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.

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

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

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 planned minimum proportion of investments used to meet the environmental or social characteristics promoted by this sub-fund (category #1) is 70% of its total net assets.

- ***How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?***

  Derivatives are not primarily used to attain the environmental or social characteristics of the sub-fund. However, they may be used as efficient portfolio management tools, for cash management, for hedging purposes, or as an additional source of return.

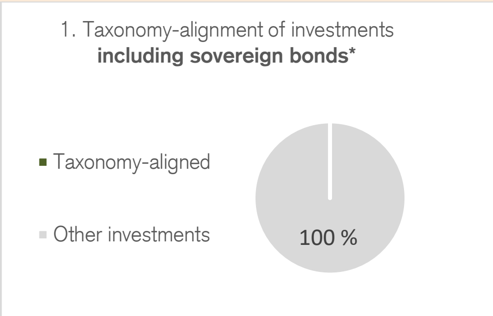
To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?

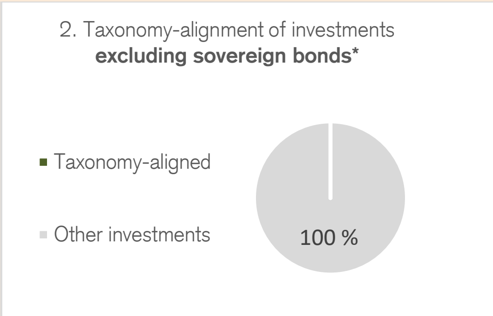
0%. This sub-fund does not commit to make EU Taxonomy aligned investments. However, certain investments made by the sub-fund may be aligned with the EU Taxonomy.

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

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.

The two graphs below show in green the minimum percentage of investments that are 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*

What is the minimum share of investments in transitional and enabling activities?

The sub-fund does not define a minimum share of investments in transitional and enabling economic activities.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

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

The sub-fund does not define a minimum share for sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

What is the minimum share of socially sustainable investments?

The sub-fund does not define a minimum share for sustainable investments with a social objective.

What investments are included under "#2 Other", what is their purpose and are there any minimum environmental or social safeguards?

Investments such as cash, derivatives and structured product may fall under "#2 Other" since such instruments do not contribute to the E/S characteristics of this sub-fund. Such investments do not have minimum environmental or social safeguards.

Investments may furthermore fall under "#2 Other" if insufficient ESG-related information is available. This applies in particular to asset classes for which ESG Factors are insufficiently defined at present or not sufficient ESG related information is available. Where possible, minimum environmental or social safeguards apply to the underlying securities by ensuring that ESG Exclusions are adhered to.

Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?

The sub-fund does not use a reference benchmark for the purpose of attaining the environmental and/or social characteristics.

- ***How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?***

  Not applicable

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

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

  Not applicable

- ***How does the designated index differ from a relevant broad market index?***

  Not applicable

- ***Where can the methodology used for the calculation of the designated index be found?***

  Not applicable

Where can I find more product specific information online?

More product-specific information can be found on the website:

www.credit-suisse.com/fundsearch

https://vpfs.vpfundsolutions.vpbank.com/page/productdetails?isin=LI0037728396&country=LI&investorType=institutionel&locale=en_GB#esg

Additionally, more information about the Legacy CSAM Sustainable Investing Policy can be found in Chapter 2.4.2 “Sustainable Investing” of the Investment Conditions or online at: www.credit-suisse.com/esg

More information about the Legacy CS SFDR Sustainable Investment Methodology can be found in Chapter 2.4.2 “Sustainable Investing” of the Investment Conditions

Pre-contractual 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 lay down 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 identifier: 529900N0KW9C059CPZ46

Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

☐ **Yes**	☒ **No**
☐ It will make a minimum of **sustainable investments with an environmental objective:** ___%	☐ It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of ___% of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☐ 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	☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☐ with a social objective
☐ It will make a minimum of **sustainable investments with a social objective:** ___%	☒ It promotes E/S characteristics, but **will not make any sustainable investments**

What environmental and/or social characteristics are promoted by this financial product?

This sub-fund integrates environmental, social and governance information (the "ESG Factors") into the investment decision process (ESG Integration), does not invest in certain companies based on a set of norms-, values-, and business conduct-based exclusion rules (ESG Exclusions) and engages with investee companies (Engagement).

It does not use a reference benchmark for the purpose of attaining the environmental and/or social characteristics.

Please find further information on ESG Integration, ESG Exclusions and Engagement below in the question "What investment strategy does this financial product follow?" and online at www.credit-suisse.com/esg

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

What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?

The sub-fund uses the following sustainability indicators:
- ESG Rating
- Environmental Pillar Score
- Social Pillar Score
- Governance Pillar Score
- ESG Controversies Flag
- Adherence to UBS AM ESG Exclusions
- Proprietary Fixed Income ESG Signal

What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives

Not applicable

How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?

Not applicable

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 have the indicators for adverse impacts on sustainability factors been taken into account?

Not applicable

How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details

Not applicable

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 EU 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.

Does this financial product consider principal adverse impacts on sustainability factors?

✖ Yes, principal adverse impacts on sustainability factors, as defined by SFDR, are considered by this sub-fund through the application of the Legacy CSAM PAI Framework.

The Legacy CSAM PAI Framework makes use of a combination of approaches to consider the PAI Indicators according to SFDR RTS Annex 1, Table 1. PAI Indicators are considered by means of pre-trade investment restrictions, post-trade activities and portfolio exposure monitoring. The applicability of these means depends on the nature of the indicator, as well as on the specific context of the investment that is causing the adverse impact. The degree and the way the PAI Indicators are considered, depend on various factors, such as on the type of investment fund or strategy, asset class, and availability of reliable data.

☐ No

The investment strategy guides investment decisions based on factors such as investment objectives and risk tolerance.

What investment strategy does this financial product follow?

Please refer to the sub-fund section in the Annex I of the Investment Conditions for details on the investment objective and investment policy.

To attain the environmental or social characteristics promoted by this sub-fund, this sub-fund applies ESG Exclusions, ESG Integration and Engagement as described in the Legacy CSAM Sustainable Investing Policy explained in Chapter 2.4.2 “Sustainable Investing” of the Investment Conditions.

The ESG Integration process for this sub-fund follows the following steps:

- **Identification of material ESG Factors**

The Portfolio Manager uses materiality frameworks to identify those ESG Factors that are relevant to the given fixed income investment strategy. 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.

Materiality of ESG Factors and ESG Factors included in the investment process may change over time.

- **ESG security analysis**

Based on the identified material ESG Factors, the Portfolio Manager performs security research on ESG Factors across the sub-fund’s investment universe. The Portfolio Manager makes use of ESG ratings from third-party service providers and may combine them with UBS AM’s proprietary analyses and information. These may include ESG-related news, ESG ratings and scores, ESG-related controversies, and ESG trends.

To integrate ESG Factors into the security analysis, the Portfolio Manager calculates an ESG-adjusted credit view for the issuers in the fixed income sub-fund’s universe. The ESG-

adjusted credit view is based on the traditional credit rating of an issuer combined with this issuer's ESG rating. The Portfolio Manager applies a proprietary methodology to systematically combine the issuer's traditional credit rating with its ESG rating in order to derive an ESG-adjusted credit rating. The ESG-adjusted credit rating results in a fundamental view on each issuer and enables the Portfolio Manager to compare securities on an ESG-adjusted basis and to evaluate whether to keep certain securities in the portfolio or to sell them during the security selection and portfolio implementation stage. ESG-adjusted credit ratings are updated as soon as an update of the underlying traditional credit rating or ESG rating becomes available.

- **Security selection and portfolio implementation**

The ESG-adjusted credit ratings are used by the Portfolio Manager in the bottom-up security selection process. Securities whose financial return compensates for the inherent financial and sustainability-related risks may remain eligible for investing. The position weights are derived from over- or underweighting as well as excluding securities based on the ESG-adjusted credit ratings. In this step, the Portfolio Manager combines ESG-adjusted credit ratings with established tools of traditional investing strategies to make better informed investment decisions.

- **Portfolio monitoring**

The Portfolio Manager monitors the ESG Factors daily to detect significant changes in the ESG Factors of underlying securities and regularly reassess the portfolio in order to decide whether to increase or decrease positions in the portfolio.

- ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

  The binding elements of the investment strategy are the principles of the Legacy CSAM Sustainable Investing Policy explained in Chapter 2.4.2 "Sustainable Investing" of the Investment Conditions. This means the Portfolio Manager applies in its investment process ESG Exclusions, ESG Integration and Engagement. Furthermore, the minimum proportions in the planned ESG asset allocation (see below) are binding.

- ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

  This sub-fund does not have a commitment to reduce the scope of investments by a minimum rate.

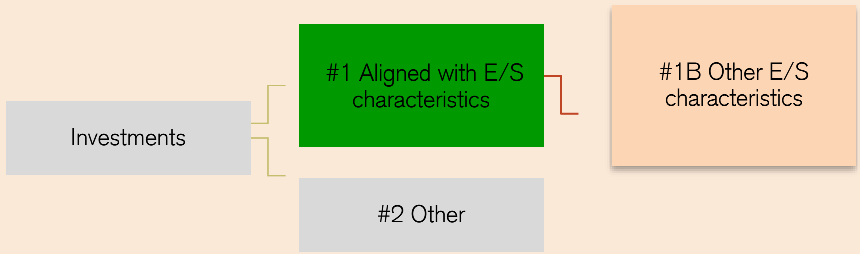
Good governance practices include sound management structures, employee relations, remuneration of staff and tax compliance.

- ***What is the policy to assess good governance practices of the investee companies?***

  The methodology to assess good governance of investee companies includes the consideration of business-conduct exclusions, engagement activities and governance scores.

What is the asset allocation planned for this financial product?

Asset allocation describes the share of investments in specific assets.



#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.

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

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The planned minimum proportion of investments used to meet the environmental or social characteristics promoted by this sub-fund (category #1) is 70% of its total net assets.

How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?

Derivatives are not primarily used to attain the environmental or social characteristics of the sub-fund. However, they may be used as efficient portfolio management tools, for cash management, for hedging purposes, or as an or as an additional source of return.

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.

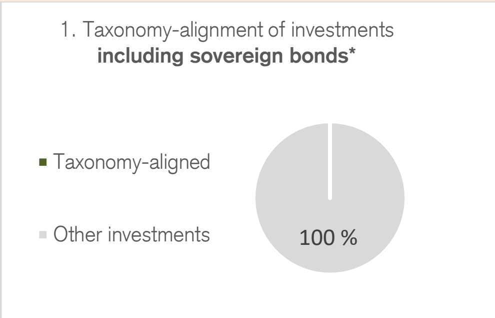
To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?

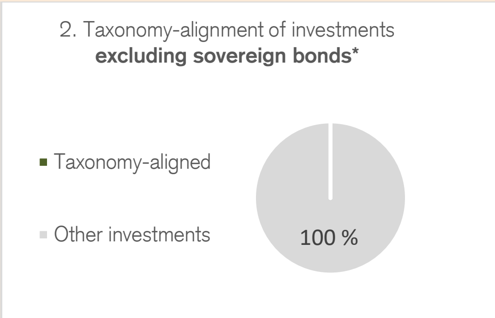
0%. This sub-fund does not commit to make EU Taxonomy aligned investments. However, certain investments made by the sub-fund may be aligned with the EU Taxonomy.

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

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.

The two graphs below show in green the minimum percentage of investments that are 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*

- ***What is the minimum share of investments in transitional and enabling activities?***

  The sub-fund does not define a minimum share of investments in transitional and enabling economic activities.

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

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

The sub-fund does not define a minimum share for sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

What is the minimum share of socially sustainable investments?

The sub-fund does not define a minimum share for sustainable investments with a social objective.

What investments are included under "#2 Other", what is their purpose and are there any minimum environmental or social safeguards?

Investments such as cash, derivatives and structured product may fall under "#2 Other" since such instruments do not contribute to the E/S characteristics of this sub-fund. Such investments do not have minimum environmental or social safeguards.

Investments may furthermore fall under "#2 Other" if insufficient ESG-related information is available. This applies in particular to asset classes for which ESG Factors are insufficiently defined at present or not sufficient ESG related information is available. Where possible, minimum environmental or social safeguards apply to the underlying securities by ensuring that ESG Exclusions are adhered to.

Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?

The sub-fund does not use a reference benchmark for the purpose of attaining the environmental and/or social characteristics.

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

- ***How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?***

  Not applicable

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

  Not applicable

- ***How does the designated index differ from a relevant broad market index?***

  Not applicable

- ***Where can the methodology used for the calculation of the designated index be found?***

  Not applicable

Where can I find more product specific information online?

More product-specific information can be found on the website:

www.credit-suisse.com/fundsearch

https://vpfs.vpfundsolutions.vpbank.com/page/productdetails?isin=LI0037729428&country=LI&investorType=institutionel&locale=en_GB#esg

Additionally, more information about the Legacy CSAM Sustainable Investing Policy can be found in Chapter 2.4.2 "Sustainable Investing" of the Investment Conditions or online at: www.credit-suisse.com/esg

More information about the CS SFDR Sustainable Investment Methodology can be found in Chapter 2.4.2 "Sustainable Investing" of the Investment Conditions

Pre-contractual 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

Product name: Credit Suisse Money Market Fund - USD
Legal entity identifier: 529900O5OHABQURKEP11

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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

☐ Yes	☒ No
☐ It will make a minimum of **sustainable investments with an environmental objective:** ___%	☐ It **promotes Environmental/Social (E/S) characteristics** and while it does not have as its objective a sustainable investment, it will have a minimum proportion of ___% of sustainable investments
☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy	☐ 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	☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
	☐ with a social objective
☐ It will make a minimum of **sustainable investments with a social objective:** ___%	☒ It promotes E/S characteristics, but **will not make any sustainable investments**

What environmental and/or social characteristics are promoted by this financial product?

This sub-fund integrates environmental, social and governance information (the "ESG Factors") into the investment decision process (ESG Integration), does not invest in certain companies based on a set of norms-, values-, and business conduct-based exclusion rules (ESG Exclusions) and engages with investee companies (Engagement).

It does not use a reference benchmark for the purpose of attaining the environmental and/or social characteristics.

Please find further information on ESG Integration, ESG Exclusions and Engagement below in the question “What investment strategy does this financial product follow?” and online at www.credit-suisse.com/esg

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

What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?

The sub-fund uses the following sustainability indicators:

- ESG Rating
- Environmental Pillar Score
- Social Pillar Score
- Governance Pillar Score
- ESG Controversies Flag
- Adherence to UBS AM ESG Exclusions
- Proprietary Fixed Income ESG Signal

What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives

Not applicable

How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?

Not applicable

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 have the indicators for adverse impacts on sustainability factors been taken into account?

Not applicable

How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details

Not applicable

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 EU 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.

Does this financial product consider principal adverse impacts on sustainability factors?

✖ Yes, principal adverse impacts on sustainability factors, as defined by SFDR, are considered by this sub-fund through the application of the Legacy CSAM PAI Framework.

The Legacy CSAM PAI Framework makes use of a combination of approaches to consider the PAI Indicators according to SFDR RTS Annex 1, Table 1. PAI Indicators are considered by means of pre-trade investment restrictions, post-trade activities and portfolio exposure monitoring. The applicability of these means depends on the nature of the indicator, as well as on the specific context of the investment that is causing the adverse impact. The degree and the way the PAI Indicators are considered, depend on various factors, such as on the type of investment fund or strategy, asset class, and availability of reliable data.

☐ No

The investment strategy guides investment decisions based on factors such as investment objectives and risk tolerance.

What investment strategy does this financial product follow?

Please refer to the sub-fund section in the Annex I of the Investment Conditions for details on the investment objective and investment policy.

To attain the environmental or social characteristics promoted by this sub-fund, this sub-fund applies ESG Exclusions, ESG Integration and Engagement as described in the Legacy Credit Suisse Asset Management Sustainable Investing Policy explained in Chapter 2.4.2 “Sustainable Investing” of the Investment Conditions.

The ESG Integration process for this sub-fund follows the following steps:

- **Identification of material ESG Factors**

The Portfolio Manager uses materiality frameworks to identify those ESG Factors that are relevant to the given fixed income investment strategy. 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.

Materiality of ESG Factors and ESG Factors included in the investment process may change over time.

- **ESG security analysis**

Based on the identified material ESG Factors, the Portfolio Manager performs security research on ESG Factors across the sub-fund’s investment universe. The Portfolio Manager makes use of ESG ratings from third-party service providers and may combine them with UBS AM’s proprietary analyses and information. These may include ESG-related news, ESG ratings and scores, ESG-related controversies, and ESG trends.

To integrate ESG Factors into the security analysis, the Portfolio Manager calculates an ESG-adjusted credit view for the issuers in the fixed income sub-fund’s universe. The ESG-

adjusted credit view is based on the traditional credit rating of an issuer combined with this issuer's ESG rating. The Portfolio Manager applies a proprietary methodology to systematically combine the issuer's traditional credit rating with its ESG rating in order to derive an ESG-adjusted credit rating. The ESG-adjusted credit rating results in a fundamental view on each issuer and enables the Portfolio Manager to compare securities on an ESG-adjusted basis and to evaluate whether to keep certain securities in the portfolio or to sell them during the security selection and portfolio implementation stage. ESG-adjusted credit ratings are updated as soon as an update of the underlying traditional credit rating or ESG rating becomes available.

- **Security selection and portfolio implementation**

The ESG-adjusted credit ratings are used by the Portfolio Manager in the bottom-up security selection process. Securities whose financial return compensates for the inherent financial and sustainability-related risks may remain eligible for investing. The position weights are derived from over- or underweighting as well as excluding securities based on the ESG-adjusted credit ratings. In this step, the Portfolio Manager combines ESG-adjusted credit ratings with established tools of traditional investing strategies to make better informed investment decisions.

- **Portfolio monitoring**

The Portfolio Manager monitors the ESG Factors daily to detect significant changes in the ESG Factors of underlying securities and regularly reassess the portfolio in order to decide whether to increase or decrease positions in the portfolio.

- ***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

  The binding elements of the investment strategy are the principles of the Legacy CSAM Sustainable Investing Policy explained in Chapter 2.4.2 "Sustainable Investing" of the Investment Conditions. This means the Portfolio Manager applies in its investment process ESG Exclusions, ESG Integration and Engagement. Furthermore, the minimum proportions in the planned ESG asset allocation (see below) are binding.

- ***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

  This sub-fund does not have a commitment to reduce the scope of investments by a minimum rate.

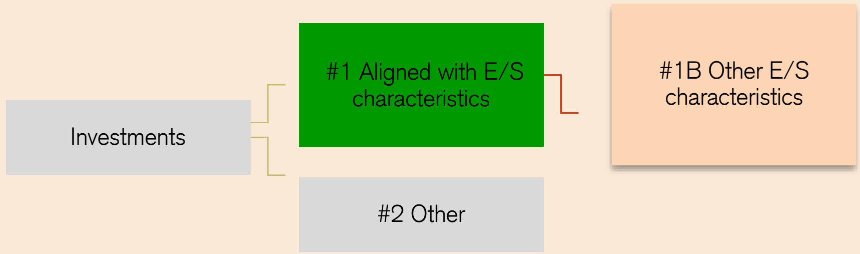
Good governance practices include sound management structures, employee relations, remuneration of staff and tax compliance.

- ***What is the policy to assess good governance practices of the investee companies?***

  The methodology to assess good governance of investee companies includes the consideration of business-conduct exclusions, engagement activities and governance scores.

Asset allocation describes the share of investments in specific assets.

What is the asset allocation planned for this financial product?



#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.

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

The category **#1 Aligned with E/S characteristics** covers:
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

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 planned minimum proportion of investments used to meet the environmental or social characteristics promoted by this sub-fund (category #1) is 70% of its total net assets.

- ***How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?***

  Derivatives are not primarily used to attain the environmental or social characteristics of the sub-fund. However, they may be used as efficient portfolio management tools, for cash management, for hedging purposes, or as an addiotional source of return.

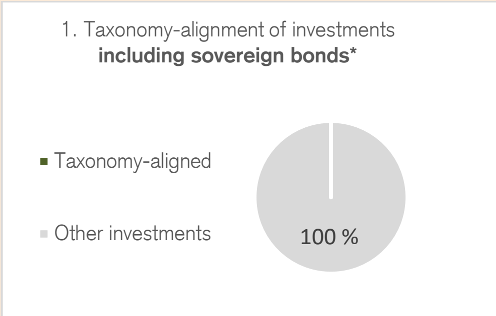
To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?

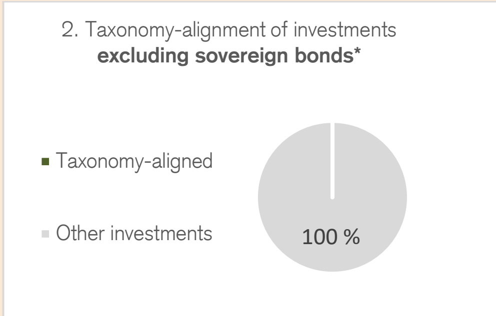
0%. This sub-fund does not commit to make EU Taxonomy aligned investments. However, certain investments made by the sub-fund may be aligned with the EU Taxonomy.

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

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.

The two graphs below show in green the minimum percentage of investments that are 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*

What is the minimum share of investments in transitional and enabling activities?

The sub-fund does not define a minimum share of investments in transitional and enabling economic activities.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

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

The sub-fund does not define a minimum share for sustainable investments with an environmental objective that are not aligned with the EU Taxonomy.

What is the minimum share of socially sustainable investments?

The sub-fund does not define a minimum share for sustainable investments with a social objective.

What investments are included under "#2 Other", what is their purpose and are there any minimum environmental or social safeguards?

Investments such as cash, derivatives and structured product may fall under "#2 Other" since such instruments do not contribute to the E/S characteristics of this sub-fund. Such investments do not have minimum environmental or social safeguards.

Investments may furthermore fall under "#2 Other" if insufficient ESG-related information is available. This applies in particular to asset classes for which ESG Factors are insufficiently defined at present or not sufficient ESG related information is available. Where possible, minimum environmental or social safeguards apply to the underlying securities by ensuring that ESG Exclusions are adhered to.

Is a specific index designated as a reference benchmark to determine whether this financial product is aligned with the environmental and/or social characteristics that it promotes?

The sub-fund does not use a reference benchmark for the purpose of attaining the environmental and/or social characteristics.

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

- ***How is the reference benchmark continuously aligned with each of the environmental or social characteristics promoted by the financial product?***

  Not applicable

- ***How is the alignment of the investment strategy with the methodology of the index ensured on a continuous basis?***

  Not applicable

- ***How does the designated index differ from a relevant broad market index?***

  Not applicable

- ***Where can the methodology used for the calculation of the designated index be found?***

  Not applicable

Where can I find more product specific information online?

More product-specific information can be found on the website:

www.credit-suisse.com/fundsearch

https://vpfs.vpfundsolutions.vpbank.com/page/productdetails?isin=LI0037729709&country=LI&investorType=institutionel&locale=en_GB#esg

Additionally, more information about the Legacy CSAM Sustainable Investing Policy can be found in Chapter 2.4.2 "Sustainable Investing" of the Investment Conditions or online at: www.credit-suisse.com/esg

More information about the Legacy CS SFDR Sustainable Investment Methodology can be found in Chapter 2.4.2 "Sustainable Investing" of the Investment Conditions