

CSIMF Money Market CHF

Class ZB

Investment policy

The fund invests in CHF-denominated money market instruments as well as in short-term fixed and variable-rate securities of first-class debtors. The creditworthiness for an investment purchase corresponds to at least "A-2" (S&P) / "P-2" (Moody's). The fund, including any derivative financial instruments, must have an average bullet maturity of no more than 12 months and an average residual maturity of six months. In the case of variable-rate investments, the next date on which the interest rate is due to be adjusted is deemed to the residual maturity date. The residual maturity of the individual investments may not exceed two years provided that the next date for interest-rate adjustment does not exceed 397 days. The fund is a "money market fund" pursuant to the Guidelines for Money Market Funds of the Swiss Fund Association (SFA).

Fund facts

Investment manager	Marco Barreca
Investment manager since	01.07.2015
Investment manager location	Zurich
Management company	Credit Suisse Funds AG
Fund domicile	Switzerland
Fund currency	CHF
Close of financial year	30. Apr
Total net assets (in mil.)	1'511.12
Inception date of share class	26.04.2010
Management fee in % p.a.	0.00
Ongoing charge	0.001%
Subscription / Redemption	Daily
Benchmark (BM)	FTSE 3-Month Swiss Franc Eurodeposit
Current SLB Status	No

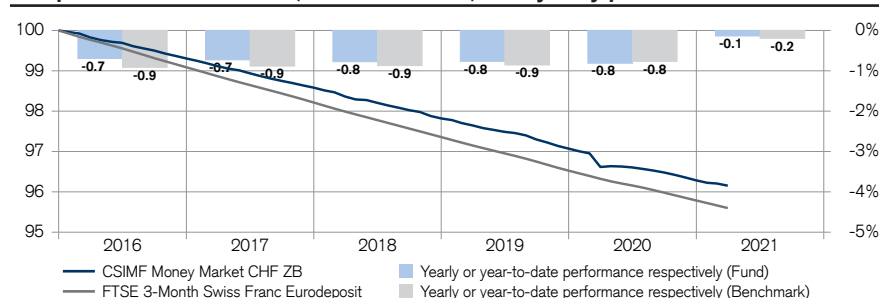
Unit class	Category ZB
	(capital growth)
Unit class currency	CHF
ISIN	CH0031419960
Bloomberg ticker	CSMMMCZ SW
Valor no.	3141996
Assets of the unit class (in mil.)	1'231.07
Net asset value (NAV)	857.89

Number of holdings	
Fund	73

BVV2

- Total alternative investments (in accordance with Art. 53 BVV 2): 0
- Of which alternative investments (in accordance with Art. 53 para. 1e BVV 2): 0
- Of which debt-type investments (in accordance with Art. 53 para. 3 BVV 2): 0
- The fund only invests in debt instruments permitted in accordance with Art. 53 para. 1b point 9 BVV 2.

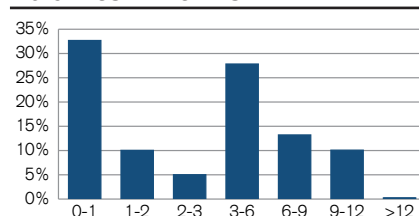
Net performance in CHF (rebased to 100) and yearly performance ¹⁾



Net performance in CHF ¹⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	-0.06	-0.14	-0.14	-0.48	-2.25	-3.68
Benchmark	-0.07	-0.20	-0.20	-0.75	-2.44	-4.18

Maturities in months



Currencies in %

	before hedging	after hedging
CHF	100.00	100.00

Duration and Yield

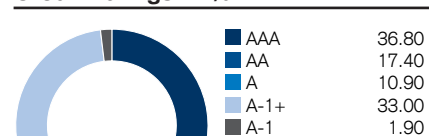
Yield to maturity in % ²⁾	-0.56
Weighted Average Life (in days)	115
Weighted Average Maturity (in days)	115

²⁾The shown yield to maturity is calculated as of 31.03.2021 and does not take into account costs, changes in the portfolio, market fluctuations and potential defaults. The yield to maturity is an indication only and is subject to change.

Asset Allocation in %

Fixed	90.27
Commercial Paper	2.81
Float	0.00
Cash/Cash Equivalents	6.91
Total	100.00

Credit Ratings in %



Default Probability Weighted Average Credit Rating = AA+
Linear Weighted Average Credit Rating = AA+

Top 10 Holdings in %

Position	Maturity	as % of assets
Switzerland Treasury Bill	12.08.21	4.58
Switzerland Treasury Bill	22.04.21	4.25
Switzerland T-Bill	08.04.21	3.27
Switzerland T-Bill	01.07.21	2.94
Switzerland T-Bill	15.04.21	2.94
Pfandbrief Schweizer Kantonalbanken	02.09.21	2.77
OP Corporate Bank	14.07.21	2.73
Switzerland T-Bill	03.06.21	2.62
Land Niederosterreich	27.04.21	2.59
Total		28.67

Fund statistics

	3 years	5 years
Annualised volatility in %	0.19	0.15
Information ratio	0.36	0.71
Tracking Error (Ex post)	0.18	0.15
Maximum drawdown in % ³⁾	-2.25	-3.68

³⁾ Maximum drawdown is the most negative cumulative return over a given time period.

¹⁾ Historical performance indications and financial market scenarios are not reliable indicators of future performance. The performance data do not take into account the commissions and costs incurred on the issue and redemption of fund units. Performance is calculated based on unswung NAVs while published NAV is the swung NAV. The disclaimer mentioned at the end of this document also applies to this page.

Sources: Credit Suisse, otherwise specified

²⁾ Yield to Maturity calculated in share class currency.

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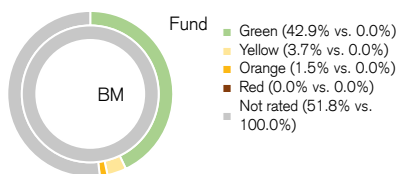
ESG Rating vs Benchmark ⁴⁾

	ESG	E	S	G
Fund	AA	BBB	A	A
BM	N/A	N/A	N/A	N/A

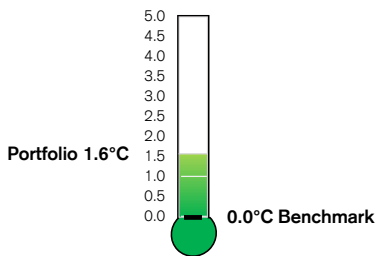
ESG Breakdown ⁸⁾

	Score
Overall Score	7.8
Environment	5.0
Climate Change	4.3
Env. Opportunities	0.0
Natural Capital	4.0
Pollution & Waste	0.0
Social	6.2
Human Capital	5.1
Product Liability	5.2
Social Opportunities	3.6
Stakeholder Opposition	7.3
Governance	6.6
Corporate Behavior	0.0
Corporate Governance	0.0

ESG Controversies Flag ⁶⁾



ESG Climate Score ⁹⁾



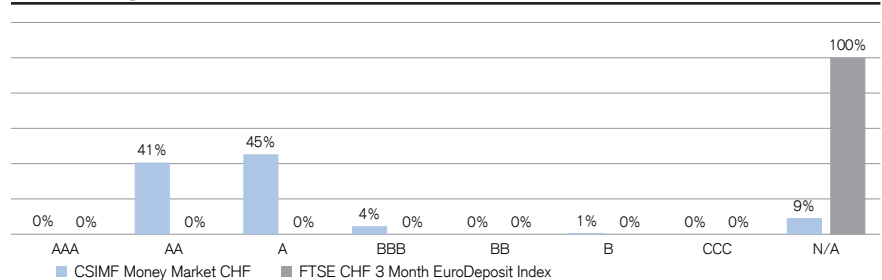
Portfolio Summary

This fund does not invest in companies which are involved in the development or production of nuclear, biological, and chemical warfare agents, anti-personnel mines and cluster bombs according to the exclusion list from the Swiss Association for Responsible Investments (SVVK - ASIR).

Applied ESG Characteristics ⁵⁾

- ESG Benchmark
- ESG Integration
- Engagement
- Exclusion Criteria
- Proxy Voting

ESG Rating in Percent vs Benchmark ⁷⁾

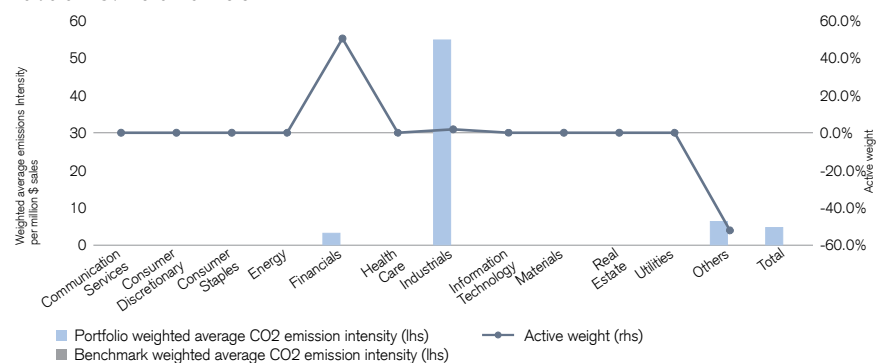


Top 10 Holdings

Holding Name	Weight	ESG Rating	Cont.Flag	E	S	G
Switzerland	6.5%	AA				
Switzerland	4.6%	AA				
Switzerland	4.2%	AA				
Switzerland	3.3%	AA				
Switzerland	2.9%	AA				
Switzerland	2.9%	AA				
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.8%	A	■	■	■	■
OP Yrityspankki Oyj	2.7%	A	■	■	■	■
Switzerland	2.6%	AA				
State of Niederosterreich	2.6%	N/A				

Carbon Emission Intensity ¹⁰⁾

Tons CO₂-equivalent emissions per \$m revenues
Portfolio: **4.8** / Benchmark: **0.0**



Legend

4) ESG Rating which is provided by MSCI ESG, is measured on a scale from AAA (highest rating) to CCC (lowest rating). The rating is based on the underlying company's exposure to industry specific sustainability risks and their ability to mitigate those risks relative to their peers. The overall portfolio rating is calculated on an industry relative basis while the underlying individual E, S and G ratings are absolute. Hence, the overall rating cannot be seen as an average of the individual E, S and G ratings.

5) For further information on the methodology applied to assess the ESG characteristics of the investments, please refer to www.msci.com/our-solutions/esg-investing/

6) ESG Controversies Flag is designed to provide timely and consistent assessments of ESG controversies involving publicly traded companies and fixed income issuers. A controversy case is typically a one-off event such as an environmental oil spill, an accident, or allegations such as safety issues in a production facility. The colour indicator, which spans from red to green, indicates the most severe involvement (red) to the least involved (green) in any controversies. The grey colour indicates where data is unavailable.

7) ESG Ratings represents the ESG Rating breakdown in percentage in an absolute view or relative to a benchmark.

8) The Overall ESG Quality Score does not correspond directly to the presented underlying Environment, Social and Governance Pillar scores. The Pillar scores are derived on an absolute basis, while the Overall ESG Quality Score is adjusted to reflect the industry-specific level of sustainability risk exposure. Since Pillar scores are absolute, and Overall scores are relative, the first cannot be averaged to derive the latter. ESG Themes represent a break-down of individual E, S and G scores. All scores and its' components are rated on a scale of 0-10 (provided by MSCI), where 0 is very poor and 10 is very good.

9) The Portfolio Climate Score shows the warming trajectory of this portfolio compared to that of the benchmark (when available), and relates it to important target temperatures with the central objective of holding the global average temperature increase to "well below 2°C above preindustrial levels and pursuing efforts to limit the temperature increase to 1.5°C above pre-industrial levels". This portfolio's warming trajectory takes into account the weighted warming trajectory of all portfolio positions. Current and future carbon intensity (Scope 1 & 2) play a central role in this calculation, as well current revenues and forecasted green revenues.

10) Carbon Intensities compares the weighted average emissions intensity per million \$ sales (broken down by GICS sector) between the portfolio and the benchmark. It also displays active GICS sector weights.

Contact

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Data sources as of March 31, 2021: Credit Suisse, otherwise specified.

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Investment principal on bonds can be eroded depending on sale price, market price or changes in redemption amounts. Care is required when investing in such instruments.

CSIMF Money Market CHF ZB: This fund is domiciled in Switzerland and was launched as umbrella funds of the type "other funds for traditional investments" for qualified investors pursuant to art. 10 paras. 3 to 4 of the Federal Collective Investment Schemes Act (CISA). The fund management company is Credit Suisse Funds AG, Zurich. The custodian bank is Credit Suisse (Schweiz) AG. The fund contract may specify that the target group of investors could be further restricted for specific sub-funds or unit classes. The prospectus, the simplified prospectus and/or the Key Investor Information Document (KIID), the management regulations and the articles of incorporation, respectively, as well as the annual and half-yearly reports may be obtained free of charge from Credit Suisse Funds AG, Zurich or from any branch of Credit Suisse AG in Switzerland.

The fund contract and the annual report are available free of charge from the fund management company, Credit Suisse Funds AG, Zurich, or from the custodian bank, CREDIT SUISSE (Schweiz) AG, Zurich.

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