

Credit Suisse Institutional Master Fund Money Market CHF ZB

Fund Fact Sheet

Money Market > CHF

Fund description

- Diversified, high quality portfolio of money market instruments, denominated in the fund's currency with no cross currency exposure anticipated (fully hedged if required).
- Principal investment objective to generate long-term performance consistent with prevailing market indices for money market instruments denominated in the fund's currency.
- Classified as 'Money Market Fund' by the common European money market fund definition.
- Portfolio's average residual term to maturity may not exceed one year.

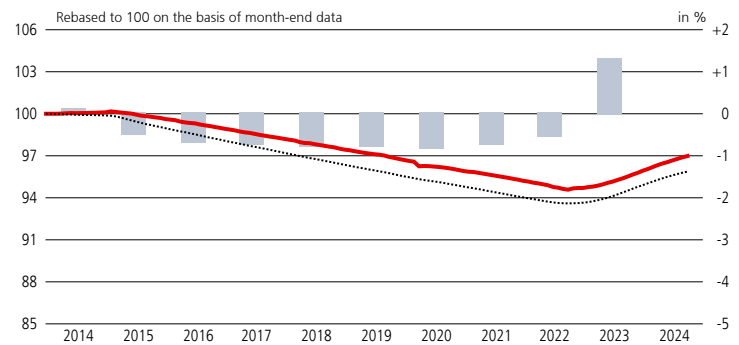
Name of fund	CSIMF Money Market CHF
Share class	CSIMF Money Market CHF ZB
ISIN	CH0031419960
Securities no.	3 141 996
Bloomberg	CMMMMCZ SW
Currency of fund / share class	CHF/CHF
Launch date	26.04.2010
Issue/redemption	daily
Accounting year end	30 April
Benchmark	FTSE 3-Month Swiss Franc Eurodeposit in CHF
Theoretical yield to maturity (gross) ¹	0.91%
Modified duration	0.27
Average remaining maturity (years)	0.27
Distribution	Reinvestment
Management fee p.a.	0.00%
Minimum investment	–
Average rating	AA+
Name of the Management Company	UBS Fund Management (Switzerland) AG
Fund domicile	Switzerland

¹ The theoretical yield to maturity, refers to the fixed-income part of the portfolio.

Fund Statistics

Net asset value (CHF, 30.09.2024)	857.79
Last 12 months (CHF) – high	857.84
– low	848.59
Total fund assets (CHF m)	2 583.01
Share class assets (CHF m)	1 777.54

Performance (basis CHF, net of fees)¹



- Fund performance net of fees (left-hand scale)
- Fund performance per year in % net of fees (right-hand scale)
- Benchmark (left-hand scale)

Past performance is not a reliable indicator of future results.

in %	2021	2022	2023	2024	Sep. 2024	LTD ³	Ø p.a. 3 years	Ø p.a. 5 years
Fund (CHF)	-0.73	-0.53	1.29	1.09	0.09	-2.14	0.54	0.01
Benchmark ⁴	-0.82	-0.41	1.34	1.02	0.08	-4.00 ⁵	0.58	0.02

The performance shown does not take account of any commissions, entry or exit charges.

¹ These figures refer to the past. **If the currency of a financial product, financial service or its costs is different from your reference currency, the return and/or costs can increase or decrease as a result of currency fluctuations.** Source for all data and chart (if not indicated otherwise): UBS Asset Management.

² YTD: year-to-date (since beginning of the year)

³ LTD: launch-to-date

⁴ Reference index in currency of share class (without costs)

⁵ Since end of launch month

in %	04.2024	05.2024	06.2024	07.2024	08.2024	09.2024
Fund (CHF)	0.13	0.09	0.13	0.11	0.11	0.09
Benchmark	0.12	0.12	0.10	0.10	0.10	0.08

Key Figures

	2 years	3 years	5 years
Beta	0.78	1.06	1.02
Correlation	0.84	0.96	0.89
Volatility ¹			
– Fund	0.13%	0.32%	0.34%
— Benchmark	0.14%	0.28%	0.30%
Tracking error (ex post)	0.08%	0.09%	0.15%
Information ratio	0.65%	-0.41%	-0.09%
R2	0.70	0.92	0.80

¹ Annualised standard deviation

For more information

UBS Fund Infoline: 0800 899 899

Internet: www.ubs.com/funds

Contact your client advisor

Portfolio management representatives

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10 largest positions (%)

Fund	
Pfandbriefbank schweizerischer Hypothekarinstitutione	16.1
Switzerland Treasury Bill	15.3
Pfandbriefzentrale der schweizerischen Kantonalban	14.2
Swiss National Bank Bill	9.7
Agence Centrale des Organismes de Securite Sociale	3.1
BNG Bank NV	3.0
Toronto-Dominion Bank/The	2.1
Nederlandse Waterschapsbank NV	2.0
ABN AMRO Bank NV	1.8

Structure of maturities (%)

Fund	
Until 1 month	23.6
1–2 months	25.9
2–3 months	13.0
3–6 months	19.2
6–9 months	12.5
9–12 months	5.8

Benefits

Conservatively positioned with an investment objective to preserve invested capital.

Well diversified portfolio of high quality money market instruments.

Actively managed by experienced specialists, supported by in-house credit researchers.

Low NAV volatility (variable NAV).

Daily subscriptions and redemptions.

Competitive money market yields.

Benefiting from UBS's money market purchasing power.

Investment instrument exposure (%)

Fund	
Bonds	46.17
Money Market Instruments	33.95
Notes	16.64
CP	3.24

Credit quality (%)

Fund	
AAA	50.2
AA	14.6
A	2.7
A-1	32.4

Risks

The funds invest in money market instruments and may therefore be subject to volatility. For funds following the mark-to-market approach the value of a unit may fall below the purchase price. Changes in interest rates have an effect on the value of the portfolio. The funds might use derivatives which can reduce investor risks or give rise to market risks as well as potential loss due to failure of counterparty. High-grade investment instruments are usually subject to a low credit risk (i.e. potential loss due to failure of issuer). Every fund reveals specific risks. These aspects require corresponding risk tolerance and capacity. All investments are subject to market fluctuations. Every fund has specific risks, which can significantly increase under unusual market conditions. Please consult your client advisor for more information on the investment risks of this product.

Please note that additional fees (e.g. entry or exit fees) may be charged. Please refer to your financial adviser for more details. Investors should read the Key Information Document, Prospectus and any applicable local offering document prior to investing and to get complete information of the risks. Investors are acquiring units or shares in a fund, and not in a given underlying asset such as building or shares of a company. For a definition of financial terms refer to the glossary available at www.ubs.com/am-glossary.

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ESG Report

Terminology used within this document refers to definitions in the Credit Suisse Asset Management Sustainable Investing Policy and does not refer or relate in any way to any regulatory provisions. Where applicable, a country-specific notice is provided in this document and must be read in conjunction with the factsheet.

ESG is an abbreviation for Environmental, Social and Governance (factors). These factors are used to evaluate companies and countries on how advanced they are with respect to sustainability. Once sufficient data on these factors are available, they can be used to assess and compare assets and also to inform the investment process when deciding what assets to buy, hold or sell.

ESG Transparency

This page provides transparency on key sustainability metrics that may be of interest to investors but are not part of the fund's investment process. The following metrics inform investors more broadly on their exposure to selected ESG topics.

ESG details of the top 10 fixed income positions

(in % of fund AuM)^{1,2}

Holding (fixed income)	Weight	ESG Score
Pfandbriefbank schweizerischer Hypothekarinstitute	16.1	6.0
Switzerland Treasury Bill	15.3	8.3
Pfandbriefzentrale der schweizerischen Kantonalban	14.2	6.2
Swiss National Bank Bill	9.7	8.3
Agence Centrale des Organismes de Securite Sociale	3.1	6.4
BNG Bank NV	3.0	8.4
Toronto-Dominion Bank/The	2.1	8.3
Nederlandse Waterschapsbank NV	2.0	5.1
ABN AMRO Bank NV	1.8	6.7

¹ This is not a recommendation to buy or sell any security

² AuM = Assets under Management

Source: MSCI ESG Research

External fund ratings¹



¹ As of 30.06.2024

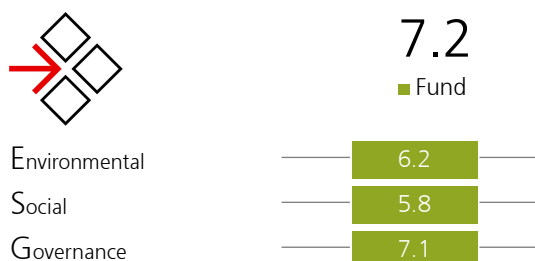
Source: MSCI ESG Research, Morningstar

Morningstar Sustainability Rating™



As of 30.06.2024

MSCI ESG scores, scaled (holding-weighted average 0-10)



Fund actual data coverage: 88.2%

Source: MSCI ESG Research

Carbon intensity, scaled - Sovereign issuers (tCO₂ equivalent per USD million in GDP)



Fund actual data coverage: 61.2%

Source: MSCI ESG Research

Weighted average carbon intensity, scaled - Corporate issuers (tCO₂ equivalent per USD million sales)



Fund actual data coverage: 76.4%

Source: MSCI ESG Research

Glossary

MSCI ESG scores are provided by MSCI ESG Research and are measured on a scale from 0 (lowest/worst score) to 10 (highest/best score). The individual MSCI E-, S-, and G-score indicates the resilience of issuers to environmental, social or governance related risks that are most material to an industry. The aggregated MSCI ESG score is based on these MSCI E-,

S-, and G-scores but normalizes them relative to industry peers. This leads to a weighted average industry-adjusted MSCI ESG score which is comparable across industries. The metric is scaled up to 100% if actual data coverage is above the defined thresholds – fixed income: 50%, equities:

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67%, multi-asset: 50%. Otherwise, the metric is reported as "-".

Aggregation of ESG/carbon data: ESG scores of holdings in the portfolio and the reference index are aggregated based on their respective individual weights and ESG scores (sumproduct).

MSCI ESG Fund Ratings are designed to measure the environmental, social and governance (ESG) characteristics of a fund's underlying holdings, making it possible to rank or screen mutual funds and ETFs on a AAA to CCC ratings scale.

Weighted average carbon intensity – corporate issuers/ carbon-intensive sovereign issuers: These metrics measure a fund's exposure to carbon-intensive companies and governments. These metrics provide an insight into potential risks related to the transition to a lower-carbon economy, because companies with higher carbon intensity are likely to face more exposure to carbon related market and regulatory risks. These metrics are applicable across asset classes. It is the sumproduct of the fund weights and individual carbon intensities (carbon emissions scope 1+2 / USDm sales or GDP). The metric is scaled up to 100% if actual data coverage is above the defined thresholds – fixed income, 50%; equities: 67%, multi-asset: 50%. Otherwise, the metric is reported as "-". Classification system to separate corporate and sovereign issuers: Bloomberg Barclays Methodology. Securitized bonds are excluded from the calculation. "No exposure" if the fund is not invested in the respective issuers for the month.

The **Morningstar Sustainability Rating** helps investors see how mutual funds and ETFs are meeting environmental, social, and corporate governance (ESG) challenges. The rating is given as 1 to 5 "globes," with more globes indicating lower

ESG risk. Notably, the number of globes a fund receives is determined relative to other funds in the same Morningstar Global Category.

Active ESG: Benchmark selection is driven by portfolio implementation considerations, in particular to closely reflect the financial objectives of the fund. For actively managed strategies, a traditional benchmark is generally selected to provide a broad investment universe to which active management is applied. This enables an assessment of the magnitude of ESG improvements against the traditional benchmark and allows the costs and benefits of investing sustainably to be assessed.

Fund of funds investments, derivatives and cash: Derivatives and fund of funds investments used in the portfolio are treated on a lookthrough basis, whereby the economic exposures to the underlying basket of securities is treated as an actual investment in the individual securities that make up this basket. Broad market derivatives or fund of funds investments may lead to minimal exposures to securities that are excluded from direct investments. Derivatives have an effect on all metric calculations. Given that many of the reporting frameworks available to investors today do not cover the intricacies of derivatives, metrics are provided on a reasonable efforts basis. Portfolios for which we report the sustainability metrics may include cash. The information disclosed in this report, in particular the treatment of derivatives and cash, may or may not correspond with the investment characteristics of the fund and how the fund is managed. The sustainability metrics in this report may therefore differ from other UBS reports produced on the same date.

Important information about sustainable investing strategies

Sustainable investing strategies aim to consider and incorporate environmental, social and governance (ESG) factors into investment process and fund construction. Strategies across geographies and styles approach ESG analysis and incorporate the findings in a variety of ways. Incorporating ESG factors or sustainable investing considerations may inhibit UBS's ability to participate in or to advise on certain investment opportunities that otherwise would be consistent with the Client's investment objectives. The returns on a fund consisting primarily of sustainable investments may be lower or higher than funds where ESG factors, exclusions, or other sustainability issues are not considered by UBS, and the investment instruments available to such funds may differ. Companies, product issuers and/or manufacturers may not necessarily meet high performance standards on all aspects of ESG or sustainable investing issues.

Reconciliation of Assets under Management (AuM)

This report does not contain reconciled AuM positions, it only takes in consideration positions with settlement date as of report date. This means that traded but not settled positions are not included. Therefore, AuM figures in this report may differ from other UBS reports produced on the same date.

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