

Credit Suisse Funds SICAV

Annual report as per 31/05/2023 (audited)

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

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

Credit Suisse Money Market Fund - CHF

Credit Suisse Money Market Fund - EUR

Credit Suisse Money Market Fund - USD

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

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

Organisation

Investmentcompany

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

Executive board of the Investment Company

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

Management Company

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

Executive board of the Management Company

Felix Brill (Chairman), Zürich (CH)
Michael Jent (Member), Brütten (CH)
Romain Pierre Moebus (Member), Born (LU)

Management

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

Portfolio manager

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

Administrator

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

Depositary

VP Bank AG
Aeulestrasse 6
LI-9490 Vaduz

Auditor

PricewaterhouseCoopers AG
Birchstrasse 160
CH-8050 Zürich

Delegated Register- und Transfer Agent

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

Distributor

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

Registrar and Transfer Agent

VP Bank AG
Aeulestrasse 6
LI-9490 Vaduz

Information Agent Germany

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

[Gazette Germany](#)

fundinfo AG
Staffelstrasse 12
CH-8045 Zürich

[Paying Agent Germany](#)

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

[Information Agent France](#)

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

[Registration Service Provider France](#)

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

[Paying Agent France](#)

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

[Information Agent Italy](#)

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

[Registration Service Provider Italy](#)

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

[Paying Agent Italy](#)

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

[Gazette Liechtenstein](#)

LAFV (Liechtensteinischer Anlagefondsverband)
Meierhofstrasse 2
LI-9490 Vaduz

[Information Agent Luxembourg](#)

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

[Gazette Luxembourg](#)

LAFV (Liechtensteinischer Anlagefondsverband)
Meierhofstrasse 2
LI-9490 Vaduz

[Paying Agent Luxembourg](#)

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

[Registration Service Provider Netherlands](#)

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

[Information Agent Austria](#)

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

[Gazette Austria](#)

fundinfo AG
Staffelstrasse 12
CH-8045 Zürich

[Paying Agent Austria](#)

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

[Gazette Switzerland](#)

Swiss Fund Data AG
Räffelstrasse 24
CH-8045 Zürich

[Representative Switzerland](#)

Credit Suisse Funds AG
Uetlibergstrasse 231
SGFS 5
CH-8045 Zürich

[Distributor Switzerland](#)

Credit Suisse AG
Paradeplatz 8
CH-8001 Zürich

[Paying Agent Switzerland](#)

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

[Gazette Singapore](#)

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

[Registration Service Provider Spain](#)

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

[Representative Spain](#)

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

Investment Company

Balance sheet of the Investment Company as at 31/05/2023

	31/05/2023		31/05/2022	
Assets				
Non-current assets				
Financial assets	CHF	839,910,931.28	CHF	1,240,281,132.23
Total Non-current assets	CHF	839,910,931.28	CHF	1,240,281,132.23
Current assets				
Cash in banks, post office account credit balances, cheques and cash-in-hand	CHF	53,154.25	CHF	55,686.90
Total Current assets	CHF	53,154.25	CHF	55,686.90
Prepayments and accrued income	CHF	1,949.20	CHF	2,053.60
Total assets	CHF	839,966,034.73	CHF	1,240,338,872.73
Liabilities				
Shareholder's equity				
Shares	CHF	839,910,931.28	CHF	1,240,281,132.23
Share capital	CHF	62,011.56	CHF	62,011.56
Capital reserves	CHF	10,809.50	CHF	10,809.50
Accumulated deficit	CHF	-16,880.56	CHF	-11,332.31
Loss for the period	CHF	-2,637.05	CHF	-5,548.25
Total Shareholder's equity	CHF	839,964,234.73	CHF	1,240,337,072.73
Accrued expenses and deferred income	CHF	1,800.00	CHF	1,800.00
Total liabilities	CHF	839,966,034.73	CHF	1,240,338,872.73

Income statement of the Investment Company from 01/06/2022 to 31/05/2023

		31/05/2023		31/05/2022
Total gross profit	CHF	1,959.47	CHF	2,087.00
Operating income				
Interest and similar income	CHF	200.70	CHF	0.00
Total Operating income	CHF	200.70	CHF	0.00
Operating expenses				
Interest and similar expenses	CHF	-2,997.22	CHF	-4,035.25
Total operating expenses	CHF	-2,997.22	CHF	-4,035.25
Loss from ordinary operations	CHF	-837.05	CHF	-1,948.25
Taxes				
Income tax	CHF	-1,800.00	CHF	-3,600.00
Total taxes	CHF	-1,800.00	CHF	-3,600.00
Loss for the period	CHF	-2,637.05	CHF	-5,548.25

Allocation of profits

		2022/2023		2021/2022
Loss for the period	CHF	-2,637.05	CHF	-5,548.25
Balance carried forward from previous period	CHF	-16,880.56	CHF	-11,332.31
At the general meeting's disposal	CHF	-19,517.61	CHF	-16,880.56
Allocation to the capital reserves	CHF	0.00	CHF	0.00
Balance carried forward	CHF	-19,517.61	CHF	-16,880.56

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

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

The present annual financial statements (pages 7-11) cover the financial period of the Investment Company from 01 June 2022 to 31 May 2023.

Accounting principles

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

Currency

Reference currency of the Investment Company: CHF

Foreign currency translation

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

CHF 1. — is equal to EUR 1.026062

CHF 1. — is equal to USD 1.093853

USD 1. — is equal to EUR 0.938026

Financial assets

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

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

Income statement of the Investment Company

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

Investor units

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

Shares and participation notes

	Quantity	Nominal
Registered shares	50	EUR 1,000.00

Allowances and provisions

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

Warranties, guarantees, mortgages or contingent liabilities

None.

Employees

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

Advance or loan to managing officers

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

Further matters

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

At a glance

Net asset value as at 31/05/2023

CHF 839.9 millions

Net asset value per share as at 31/05/2023

Credit Suisse Money Market Fund - CHF (B)	CHF 948.75
Credit Suisse Money Market Fund - CHF (DB)	CHF 942.63
Credit Suisse Money Market Fund - CHF (EB)	CHF 929.69
Credit Suisse Money Market Fund - CHF (IB)	CHF 947.49
Credit Suisse Money Market Fund - CHF (UB)	CHF 93.02
Credit Suisse Money Market Fund - EUR (B)	EUR 1,014.62
Credit Suisse Money Market Fund - EUR (DB)	EUR 1,002.83
Credit Suisse Money Market Fund - EUR (EB)	EUR 968.16
Credit Suisse Money Market Fund - EUR (IB)	EUR 1,018.64
Credit Suisse Money Market Fund - EUR (UB)	EUR 96.31
Credit Suisse Money Market Fund - USD (B)	USD 1,107.87
Credit Suisse Money Market Fund - USD (DB)	USD 1,137.30
Credit Suisse Money Market Fund - USD (EB)	USD 1,097.96
Credit Suisse Money Market Fund - USD (IB)	USD 1,128.85
Credit Suisse Money Market Fund - USD (IB100)	USD 0.00
Credit Suisse Money Market Fund - USD (UB)	USD 109.09

Performance¹

since inception p.a.

1 year

Credit Suisse Money Market Fund - CHF (B)	-0.35 %	0.01 %
Credit Suisse Money Market Fund - CHF (DB)	-0.42 %	0.06 %
Credit Suisse Money Market Fund - CHF (EB)	-0.75 %	0.00 %
Credit Suisse Money Market Fund - CHF (IB)	-0.36 %	0.01 %
Credit Suisse Money Market Fund - CHF (UB)	-0.86 %	0.01 %
Credit Suisse Money Market Fund - EUR (B)	0.10 %	0.69 %
Credit Suisse Money Market Fund - EUR (DB)	0.02 %	0.85 %
Credit Suisse Money Market Fund - EUR (EB)	-0.33 %	0.75 %
Credit Suisse Money Market Fund - EUR (IB)	0.12 %	0.72 %
Credit Suisse Money Market Fund - EUR (UB)	-0.45 %	0.70 %
Credit Suisse Money Market Fund - USD (B)	0.68 %	2.76 %
Credit Suisse Money Market Fund - USD (DB)	1.02 %	3.15 %
Credit Suisse Money Market Fund - USD (EB)	0.97 %	2.91 %
Credit Suisse Money Market Fund - USD (IB)	0.82 %	2.92 %
Credit Suisse Money Market Fund - USD (IB100)	1.17 %	2.89 %
Credit Suisse Money Market Fund - USD (UB)	1.05 %	2.87 %

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

Inception

	per
Credit Suisse Money Market Fund - CHF (B)	31/03/2008
Credit Suisse Money Market Fund - CHF (DB)	19/06/2009
Credit Suisse Money Market Fund - CHF (EB)	02/10/2013
Credit Suisse Money Market Fund - CHF (IB)	30/06/2008
Credit Suisse Money Market Fund - CHF (UB)	30/01/2015
Credit Suisse Money Market Fund - EUR (B)	31/03/2008
Credit Suisse Money Market Fund - EUR (DB)	06/10/2010
Credit Suisse Money Market Fund - EUR (EB)	02/10/2013
Credit Suisse Money Market Fund - EUR (IB)	30/06/2008
Credit Suisse Money Market Fund - EUR (UB)	30/01/2015
Credit Suisse Money Market Fund - USD (B)	31/03/2008
Credit Suisse Money Market Fund - USD (DB)	13/09/2010
Credit Suisse Money Market Fund - USD (EB)	02/10/2013
Credit Suisse Money Market Fund - USD (IB)	30/06/2008
Credit Suisse Money Market Fund - USD (IB100)	02/07/2019
Credit Suisse Money Market Fund - USD (UB)	30/01/2015

Total expense ratio (TER)²

excluding Performance
fee

Credit Suisse Money Market Fund - CHF (B)	0.20 %
Credit Suisse Money Market Fund - CHF (DB)	0.14 %
Credit Suisse Money Market Fund - CHF (EB)	0.20 %
Credit Suisse Money Market Fund - CHF (IB)	0.20 %
Credit Suisse Money Market Fund - CHF (UB)	0.20 %
Credit Suisse Money Market Fund - EUR (B)	0.30 %
Credit Suisse Money Market Fund - EUR (DB)	0.14 %
Credit Suisse Money Market Fund - EUR (EB)	0.25 %
Credit Suisse Money Market Fund - EUR (IB)	0.27 %
Credit Suisse Money Market Fund - EUR (UB)	0.30 %
Credit Suisse Money Market Fund - USD (B)	0.48 %
Credit Suisse Money Market Fund - USD (DB)	0.10 %
Credit Suisse Money Market Fund - USD (EB)	0.33 %
Credit Suisse Money Market Fund - USD (IB)	0.33 %
Credit Suisse Money Market Fund - USD (IB100)	0.09 %
Credit Suisse Money Market Fund - USD (UB)	0.38 %

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

Portfolio turnover rate (PTR)³

Credit Suisse Money Market Fund - CHF	305.06 %
Credit Suisse Money Market Fund - EUR	367.22 %
Credit Suisse Money Market Fund - USD	306.94 %

Profit utilisation

Credit Suisse Money Market Fund - CHF (B)	reinvestment of profits
Credit Suisse Money Market Fund - CHF (DB)	reinvestment of profits
Credit Suisse Money Market Fund - CHF (EB)	reinvestment of profits
Credit Suisse Money Market Fund - CHF (IB)	reinvestment of profits
Credit Suisse Money Market Fund - CHF (UB)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (B)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (DB)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (EB)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (IB)	reinvestment of profits
Credit Suisse Money Market Fund - EUR (UB)	reinvestment of profits
Credit Suisse Money Market Fund - USD (B)	reinvestment of profits
Credit Suisse Money Market Fund - USD (DB)	reinvestment of profits
Credit Suisse Money Market Fund - USD (EB)	reinvestment of profits
Credit Suisse Money Market Fund - USD (IB)	reinvestment of profits
Credit Suisse Money Market Fund - USD (IB100)	reinvestment of profits
Credit Suisse Money Market Fund - USD (UB)	reinvestment of profits

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

Commissions/Fees

	Management fee (all-in) (max.)
Credit Suisse Money Market Fund - CHF (B)	0.650 %
Credit Suisse Money Market Fund - CHF (DB)	0.150 %
Credit Suisse Money Market Fund - CHF (EB)	0.450 %
Credit Suisse Money Market Fund - CHF (IB)	0.400 %
Credit Suisse Money Market Fund - CHF (UB)	0.550 %
Credit Suisse Money Market Fund - EUR (B)	0.650 %
Credit Suisse Money Market Fund - EUR (DB)	0.150 %
Credit Suisse Money Market Fund - EUR (EB)	0.450 %
Credit Suisse Money Market Fund - EUR (IB)	0.400 %
Credit Suisse Money Market Fund - EUR (UB)	0.550 %
Credit Suisse Money Market Fund - USD (B)	0.650 %
Credit Suisse Money Market Fund - USD (DB)	0.150 %
Credit Suisse Money Market Fund - USD (EB)	0.450 %
Credit Suisse Money Market Fund - USD (IB)	0.400 %
Credit Suisse Money Market Fund - USD (IB100)	0.200 %
Credit Suisse Money Market Fund - USD (UB)	0.550 %

plus up to (p.a.)

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

Subscription fee in favour of third parties (max.)

Subscription fee in favour of fund (max.)

Credit Suisse Money Market Fund - CHF (B)	1.50 %	n/a
Credit Suisse Money Market Fund - CHF (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (EB)	1.50 %	n/a
Credit Suisse Money Market Fund - CHF (IB)	1.50 %	n/a
Credit Suisse Money Market Fund - CHF (UB)	1.50 %	n/a
Credit Suisse Money Market Fund - EUR (B)	1.50 %	n/a
Credit Suisse Money Market Fund - EUR (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (EB)	1.50 %	n/a
Credit Suisse Money Market Fund - EUR (IB)	1.50 %	n/a
Credit Suisse Money Market Fund - EUR (UB)	1.50 %	n/a
Credit Suisse Money Market Fund - USD (B)	1.50 %	n/a
Credit Suisse Money Market Fund - USD (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (EB)	1.50 %	n/a
Credit Suisse Money Market Fund - USD (IB)	1.50 %	n/a
Credit Suisse Money Market Fund - USD (IB100)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (UB)	1.50 %	n/a

	Redemption fee in favour of third parties (max.)	Redemption fee in favour of fund (max.)
Credit Suisse Money Market Fund - CHF (B)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (UB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (B)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (UB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (B)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (IB100)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (UB)	0.00 %	n/a

	Conversion fee in favour of third parties (max.)	Conversion fee in favour of fund (max.)
Credit Suisse Money Market Fund - CHF (B)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - CHF (UB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (B)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - EUR (UB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (B)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (DB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (EB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (IB)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (IB100)	0.00 %	n/a
Credit Suisse Money Market Fund - USD (UB)	0.00 %	n/a

	Fund domicile	ISIN
Credit Suisse Money Market Fund - CHF (B)	Liechtenstein	LI0037728396
Credit Suisse Money Market Fund - CHF (DB)	Liechtenstein	LI0037728578
Credit Suisse Money Market Fund - CHF (EB)	Liechtenstein	LI0214880440
Credit Suisse Money Market Fund - CHF (IB)	Liechtenstein	LI0037728461
Credit Suisse Money Market Fund - CHF (UB)	Liechtenstein	LI0214880481
Credit Suisse Money Market Fund - EUR (B)	Liechtenstein	LI0037729428
Credit Suisse Money Market Fund - EUR (DB)	Liechtenstein	LI0037729543
Credit Suisse Money Market Fund - EUR (EB)	Liechtenstein	LI0214880598
Credit Suisse Money Market Fund - EUR (IB)	Liechtenstein	LI0037729477
Credit Suisse Money Market Fund - EUR (UB)	Liechtenstein	LI0214880622
Credit Suisse Money Market Fund - USD (B)	Liechtenstein	LI0037729709
Credit Suisse Money Market Fund - USD (DB)	Liechtenstein	LI0037730780
Credit Suisse Money Market Fund - USD (EB)	Liechtenstein	LI0214880689
Credit Suisse Money Market Fund - USD (IB)	Liechtenstein	LI0037730715
Credit Suisse Money Market Fund - USD (IB100)	Liechtenstein	LI0464630263
Credit Suisse Money Market Fund - USD (UB)	Liechtenstein	LI0214880713

Asset manager report

Reporting Period: 01.06.2022 - 31.05.2023

Fund Manager: Simone Stäubli

Credit Suisse Money Market Fund - EUR

The defining feature during this reporting period was the restrictive monetary policy implemented by many central banks to address persistently high inflation, which in many countries remains well above the respective central banks' targets. At the start of the year, the geopolitical landscape was characterized by the resurgence of the COVID-19 pandemic in China, a devastating earthquake in Türkiye and Syria, and the ongoing war in Ukraine. Growth in the global economy all but stagnated in the final quarter of 2022, but the worst-case scenario of electricity shortages in the winter was nevertheless avoided – due in part to a little luck in the form of mild weather in Europe. The reins on key interest rates were tightened considerably and quickly, increasing the risk of recession and prompting fears about the stability of the banking system. March brought a banking crisis in the US, triggering the collapse of three regional banks. The resulting loss of confidence and a combination of other unfortunate circumstances saw 166-year-old Credit Suisse fall to a historic low shortly thereafter and have to be rescued by UBS. In both cases, regulators, central banks, and governments were forced to intervene quickly with support packages. Continued global uncertainty led to increased volatility in the financial markets. The yields on ten-year government bonds fluctuated strongly during the reporting period. The European Central Bank (ECB) increased its key interest rate several times in the reporting period from 0% to 3.75%.

We shortened the duration of the fund during the reporting period. In terms of investments, we continue to focus on very good qualities. Credit risk premiums increased somewhat, but due to the high volatility and the slowing economic growth, this trend could continue. The fund volume decreased in the reporting period. Information on the environmental or social features supported by the subfund can be found on pages 71 to 83 of this report.

Credit Suisse Money Market Fund - USD

The defining feature during this reporting period was the restrictive monetary policy implemented by many central banks to address persistently high inflation, which in many countries remains well above the respective central banks' targets. At the start of the year, the geopolitical landscape was characterized by the resurgence of the COVID-19 pandemic in China, a devastating earthquake in Türkiye and Syria, and the ongoing war in Ukraine. Growth in the global economy all but stagnated in the final quarter of 2022, but the worst-case scenario of electricity shortages in the winter was nevertheless avoided – due in part to a little luck in the form of mild weather in Europe. The reins on key interest rates were tightened considerably and quickly, increasing the risk of recession and prompting fears about the stability of the banking system. March brought a banking crisis in the US, triggering the collapse of three regional banks. The resulting loss of confidence and a combination of other unfortunate circumstances saw 166-year-old Credit Suisse fall to a historic low shortly thereafter and have to be rescued by UBS. In both cases, regulators, central banks, and governments were forced to intervene quickly with support packages. Continued global uncertainty led to increased volatility in the financial markets. The yields on ten-year government bonds fluctuated strongly during the reporting

period. The US central bank FED increased its key interest rate several times during the reporting period from 1% to 5.25%.

We shortened the duration of the fund during the reporting period. In terms of investments, we continue to focus on very good qualities. Credit risk premiums increased somewhat, but due to the high volatility and the slowing economic growth, this trend could continue. The fund volume decreased in the reporting period. Information on the environmental or social features supported by the subfund can be found on pages 103 to 115 of this report.

Reporting Period: 01.06.2022 - 31.05.2023

Fund Manager: Marco Barreca

Credit Suisse Money Market Fund - CHF

The defining feature during this reporting period was the restrictive monetary policy implemented by many central banks to address persistently high inflation, which in many countries remains well above the respective central banks' targets. At the start of the year, the geopolitical landscape was characterized by the resurgence of the COVID-19 pandemic in China, a devastating earthquake in Türkiye and Syria, and the ongoing war in Ukraine. Growth in the global economy all but stagnated in the final quarter of 2022, but the worst-case scenario of electricity shortages in the winter was nevertheless avoided – due in part to a little luck in the form of mild weather in Europe. The reins on key interest rates were tightened considerably and quickly, increasing the risk of recession and prompting fears about the stability of the banking system. March brought a banking crisis in the US, triggering the collapse of three regional banks. The resulting loss of confidence and a combination of other unfortunate circumstances saw 166-year-old Credit Suisse fall to a historic low shortly thereafter and have to be rescued by UBS. In both cases, regulators, central banks, and governments were forced to intervene quickly with support packages. Continued global uncertainty led to increased volatility in the financial markets. The yields on ten-year government bonds fluctuated strongly during the reporting period. The Swiss National Bank (SNB) hiked the target rates several times during the reporting period from -0.75% to 1.50%.

We used a barbell strategy with a slightly shorter positioning relative to the duration of the reference index towards the end of the reporting period. In terms of investments, we continue to focus on diversification and liquidity. We invested mainly in borrowers with very high valuations in terms of ratings, as we believe that credit spreads do not always adequately compensate for lower-rated bonds. The fund volume increased in the reporting period. Information on the environmental or social features supported by the subfund can be found on pages 39 to 51 of this report.

Consolidated

Statement of net assets as per 31/05/2023

Consolidated	(in CHF)
Bank deposits	
Bank deposits, at sight	8,104,413.75
Time deposits	92,055,800.00
Transferable securities	
Bonds	738,886,612.39
Other assets	
Interests receivable	1,907,357.22
Total assets	840,954,183.36
Liabilities	-1,043,252.08
Net asset value	839,910,931.28

Profit and loss accounts from 01/06/2022 until 31/05/2023

Consolidated	(in CHF)
Income from bank deposits	96,976.79
Income from money market instruments	2,659,351.41
Income from securities	
Bonds	17,736,142.53
Other income	1,727.36
Adjustment to current income due to issuance of shares	5,038,125.87
Total income	25,532,317.66
Interest paid on bank overdraft / negative interest	71,960.53
Management company fees	324,480.48
Investment management fees	1,465,033.57
Depositary bank fees	353,938.53
Other charges	462,586.01
Adjustment to current income due to redemption of shares	9,646,793.88
Total expenses	12,324,792.37
Net investment income	13,207,525.29
Realised capital gains (losses)	-2,527,366.67
Realised income	10,680,158.02
Net change in unrealised capital gains (losses)	4,132,371.43
Net income	14,812,528.53

Credit Suisse Money Market Fund - CHF

Statement of net assets as per 31/05/2023

Credit Suisse Money Market Fund - CHF

(in CHF)

Bank deposits	
Bank deposits, at sight	3,471,596.82
Time deposits	26,000,000.00
Transferable securities	
Bonds	280,108,203.30
Other assets	
Interests receivable	525,128.28
Total assets	310,104,928.40
Liabilities	-274,206.01
Net asset value	309,830,722.39
- thereof share class B	233,705,367.27
- thereof share class DB	13,635,699.31
- thereof share class EB	10,980,053.38
- thereof share class IB	34,738,922.08
- thereof share class UB	16,770,680.35
Shares in circulation	
Share class B	246,330.116
Share class DB	14,465.646
Share class EB	11,810.454
Share class IB	36,664.078
Share class UB	180,282.321
Net asset value per share	
Share class B	CHF 948.75
Share class DB	CHF 942.63
Share class EB	CHF 929.69
Share class IB	CHF 947.49
Share class UB	CHF 93.02

Profit and loss accounts from 01/06/2022 until 31/05/2023

Credit Suisse Money Market Fund - CHF

(in CHF)

Income from bank deposits	3,263.18
- thereof share class B	2,263.03
- thereof share class DB	167.70
- thereof share class EB	308.27
- thereof share class IB	373.85
- thereof share class UB	150.33
Income from money market instruments	142,580.55
- thereof share class B	99,239.26
- thereof share class DB	6,319.69
- thereof share class EB	13,300.17
- thereof share class IB	16,688.15
- thereof share class UB	7,033.28
Income from securities	
Bonds	2,604,133.51
- thereof share class B	1,827,566.20
- thereof share class DB	129,868.99
- thereof share class EB	304,947.28
- thereof share class IB	240,418.43
- thereof share class UB	101,332.61
Other income	0.00
- thereof share class B	47.22
- thereof share class DB	2.71
- thereof share class EB	-6.38
- thereof share class IB	2.72
- thereof share class UB	-46.27
Adjustment to current income due to issuance of shares	541,437.91
- thereof share class B	278,024.72
- thereof share class DB	28,333.15
- thereof share class EB	94,625.76
- thereof share class IB	89,848.90
- thereof share class UB	50,605.38

Total income	3,291,415.15
- thereof share class B	2,207,140.43
- thereof share class DB	164,692.24
- thereof share class EB	413,175.10
- thereof share class IB	347,332.05
- thereof share class UB	159,075.33
Interest paid on bank overdraft / negative interest	48,054.73
- thereof share class B	35,815.14
- thereof share class DB	2,562.06
- thereof share class EB	6,860.79
- thereof share class IB	2,346.41
- thereof share class UB	470.33
Management company fees	95,265.44
- thereof share class B	67,239.67
- thereof share class DB	4,824.05
- thereof share class EB	11,117.69
- thereof share class IB	8,766.38
- thereof share class UB	3,317.65
Investment management fees	233,595.32
- thereof share class B	171,295.85
- thereof share class DB	3,112.68
- thereof share class EB	28,324.84
- thereof share class IB	22,382.43
- thereof share class UB	8,479.52
Depositary bank fees	102,844.70
- thereof share class B	72,574.51
- thereof share class DB	5,206.32
- thereof share class EB	12,000.27
- thereof share class IB	9,475.30
- thereof share class UB	3,588.30
Other charges	201,743.93
- thereof share class B	142,287.66
- thereof share class DB	10,211.59
- thereof share class EB	23,533.31
- thereof share class IB	18,641.32
- thereof share class UB	7,070.05

Adjustment to current income due to redemption of shares	692,136.61
- thereof share class B	277,368.62
- thereof share class DB	47,960.42
- thereof share class EB	267,343.35
- thereof share class IB	68,714.10
- thereof share class UB	30,750.12
Total expenses	1,373,640.73
- thereof share class B	766,581.45
- thereof share class DB	73,877.12
- thereof share class EB	349,180.25
- thereof share class IB	130,325.94
- thereof share class UB	53,675.97
Net investment income	1,917,774.42
- thereof share class B	1,440,558.98
- thereof share class DB	90,815.12
- thereof share class EB	63,994.85
- thereof share class IB	217,006.11
- thereof share class UB	105,399.36
Realised capital gains (losses)	-3,215,824.05
- thereof share class B	-2,259,204.82
- thereof share class DB	-169,189.64
- thereof share class EB	-417,980.39
- thereof share class IB	-269,371.66
- thereof share class UB	-100,077.54
Realised income	-1,298,049.63
- thereof share class B	-818,645.84
- thereof share class DB	-78,374.52
- thereof share class EB	-353,985.54
- thereof share class IB	-52,365.55
- thereof share class UB	5,321.82
Net change in unrealised capital gains (losses)	1,460,756.19
- thereof share class B	972,886.79
- thereof share class DB	84,161.68
- thereof share class EB	165,029.30
- thereof share class IB	165,073.61
- thereof share class UB	73,604.81

Net income	162,706.56
- thereof share class B	154,240.95
- thereof share class DB	5,787.16
- thereof share class EB	-188,956.24
- thereof share class IB	112,708.06
- thereof share class UB	78,926.63

Distribution of net investment income

Credit Suisse Money Market Fund - CHF

(in CHF)

Net investment income of period	1,917,774.42
- thereof share class B	1,440,558.98
- thereof share class DB	90,815.12
- thereof share class EB	63,994.85
- thereof share class IB	217,006.11
- thereof share class UB	105,399.36
Distributable capital gains of previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Distributable capital gains of period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Balance carried forward from previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income available for distribution	1,917,774.42
- thereof share class B	1,440,558.98
- thereof share class DB	90,815.12
- thereof share class EB	63,994.85
- thereof share class IB	217,006.11
- thereof share class UB	105,399.36

Income distribution	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income retained for reinvestment	1,917,774.42
- thereof share class B	1,440,558.98
- thereof share class DB	90,815.12
- thereof share class EB	63,994.85
- thereof share class IB	217,006.11
- thereof share class UB	105,399.36
Balance carried forward	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00

Three-year comparison

Credit Suisse Money Market Fund - CHF

(in CHF)

Net assets

31/05/2021	286,533,150.85
- Share class B	241,367,022.29
- Share class DB	5,237,333.06
- Share class EB	26,269,358.53
- Share class IB	9,353,445.12
- Share class UB	4,305,991.85
31/05/2022	271,081,924.40
- Share class B	209,916,204.30
- Share class DB	11,914,215.37
- Share class EB	38,092,498.31
- Share class IB	8,725,474.64
- Share class UB	2,433,531.78
31/05/2023	309,830,722.39
- Share class B	233,705,367.27
- Share class DB	13,635,699.31
- Share class EB	10,980,053.38
- Share class IB	34,738,922.08
- Share class UB	16,770,680.35

Shares in circulation

31/05/2021	
- Share class B	251,791.704
- Share class DB	5,505.005
- Share class EB	27,962.635
- Share class IB	9,770.628
- Share class UB	45,817.403
31/05/2022	
- Share class B	221,282.006
- Share class DB	12,647.383
- Share class EB	40,973.734
- Share class IB	9,210.386
- Share class UB	26,164.225
31/05/2023	
- Share class B	246,330.116
- Share class DB	14,465.646
- Share class EB	11,810.454
- Share class IB	36,664.078
- Share class UB	180,282.321

Net asset value per share

31/05/2021

- Share class B	958.60
- Share class DB	951.38
- Share class EB	939.45
- Share class IB	957.30
- Share class UB	93.98

31/05/2022

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

31/05/2023

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

Change in net assets

Credit Suisse Money Market Fund - CHF

(in CHF)

Net assets, beginning of period	271,081,924.40
- thereof share class B	209,916,204.30
- thereof share class DB	11,914,215.37
- thereof share class EB	38,092,498.31
- thereof share class IB	8,725,474.64
- thereof share class UB	2,433,531.78
Distributions	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Subscriptions	236,552,970.73
- thereof share class B	97,937,638.21
- thereof share class DB	27,221,296.39
- thereof share class EB	49,419,137.85
- thereof share class IB	39,870,133.63
- thereof share class UB	22,104,764.65
Redemptions	-198,117,578.00
- thereof share class B	-74,302,060.09
- thereof share class DB	-25,525,226.88
- thereof share class EB	-76,515,344.13
- thereof share class IB	-13,948,259.45
- thereof share class UB	-7,826,687.45
Income equalization	150,698.70
- thereof share class B	-656.10
- thereof share class DB	19,627.27
- thereof share class EB	172,717.59
- thereof share class IB	-21,134.80
- thereof share class UB	-19,855.26

Net income	162,706.56
- thereof share class B	154,240.95
- thereof share class DB	5,787.16
- thereof share class EB	-188,956.24
- thereof share class IB	112,708.06
- thereof share class UB	78,926.63
Net assets, end of period	309,830,722.39
- thereof share class B	233,705,367.27
- thereof share class DB	13,635,699.31
- thereof share class EB	10,980,053.38
- thereof share class IB	34,738,922.08
- thereof share class UB	16,770,680.35

Shares in circulation

Credit Suisse Money Market Fund - CHF

Balance, beginning of period

- Share class B	221,282.006
- Share class DB	12,647.383
- Share class EB	40,973.734
- Share class IB	9,210.386
- Share class UB	26,164.225

Issued shares

- Share class B	103,534.291
- Share class DB	28,973.647
- Share class EB	53,331.541
- Share class IB	42,194.906
- Share class UB	238,449.168

Redeemed shares

- Share class B	-78,486.181
- Share class DB	-27,155.384
- Share class EB	-82,494.821
- Share class IB	-14,741.214
- Share class UB	-84,331.072

Balance, end of period

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

Assets as per 31/05/2023

Credit Suisse Money Market Fund - CHF

	Balance 01/06/2022	Purchases ¹	Sales ¹	Balance 31/05/2023	Price	Value in CHF	% of NAV
Transferable securities, that are listed or traded on an official stock exchange							
Zerobonds							
Zerobonds in CHF							
Schweiz Eidg 23 0% S3.0795	0	12,000,000	0	12,000,000	99.79	11,975,271	3.87
EIB 23 0%	0	15,000,000	3,000,000	12,000,000	99.75	11,969,461	3.86
CDC 23 0%(FR0127849315)	0	10,000,000	0	10,000,000	99.97	9,997,133	3.23
Kommuninv I Sve 23 0%	0	10,000,000	0	10,000,000	99.96	9,996,405	3.23
Schweiz Eidg 23 0% S3.0793	0	10,000,000	0	10,000,000	99.87	9,987,242	3.22
ACOSS 23 0%(XS2615319923)	0	10,000,000	0	10,000,000	99.85	9,984,934	3.22
NWB 23 0%	0	9,000,000	0	9,000,000	99.84	8,985,398	2.90
Schweiz Eidg 23 0% S3.0794	0	9,000,000	0	9,000,000	99.82	8,983,879	2.90
Landw Rentenbank 23 0%(XS2601046241)	0	10,000,000	1,000,000	9,000,000	99.78	8,980,379	2.90
DZ BANK 23 0%(XS2603692539)	0	8,000,000	0	8,000,000	99.95	7,996,121	2.58
Schweiz Eidg 23 0% S3.0799	0	8,000,000	0	8,000,000	99.67	7,973,398	2.57
BNG 23 0%	0	8,000,000	0	8,000,000	99.63	7,970,501	2.57
OP Corp Bank 23 0% (XS2593097517)	0	8,000,000	0	8,000,000	99.62	7,969,328	2.57
Kred Wiederaufbau 23 0% (XS2613544381)	0	8,000,000	0	8,000,000	99.55	7,964,183	2.57
BCEE 23 0%(XS2631833394)	0	8,000,000	0	8,000,000	99.11	7,929,040	2.56
Belfius Finance Co 23 0%	0	7,000,000	0	7,000,000	99.97	6,998,170	2.26
Coop Rabobank 23 0% (XS2568966993)	0	8,000,000	1,000,000	7,000,000	99.97	6,997,531	2.26
UBS London 23 0%	0	7,000,000	0	7,000,000	99.78	6,984,527	2.25
BFCM 23 0%(FR0128019330)	0	7,000,000	0	7,000,000	99.68	6,977,272	2.25
Schweiz Eidg 23 0% S3.0788	0	5,000,000	0	5,000,000	99.97	4,998,519	1.61
ACOSS 23 0%(XS2600720994)	0	5,000,000	0	5,000,000	99.97	4,998,461	1.61
Schweiz Eidg 23 0% SA.0752	0	4,600,000	0	4,600,000	99.99	4,599,432	1.48
Schweiz Eidg 23 0% S3.0792	0	4,000,000	0	4,000,000	99.88	3,995,015	1.29
NRW.BANK 23 0%(XS2617117028)	0	4,000,000	0	4,000,000	99.85	3,994,103	1.29
Schweiz Eidg 23 0% S3.0796	0	3,000,000	0	3,000,000	99.77	2,993,058	0.97
Schweiz Eidg 23 0% S3.0798	0	3,000,000	0	3,000,000	99.71	2,991,290	0.97
Belfius Finance Co 23 0%	0	2,000,000	0	2,000,000	99.81	1,996,171	0.64
ACOSS 23 0%(XS2568985514)	0	10,000,000	10,000,000	0	0.00	0	0.00
ACOSS 23 0%(XS2569032530)	0	10,000,000	10,000,000	0	0.00	0	0.00
BCEE 22 0%(XS2404246147)	7,000,000	0	7,000,000	0	0.00	0	0.00
BCEE 23 0%(XS2511835626)	0	7,000,000	7,000,000	0	0.00	0	0.00
Belfius Banque 22 0% CD	5,000,000	0	5,000,000	0	0.00	0	0.00
Belfius Banque 23 0% (BE6338581190)	0	1,000,000	1,000,000	0	0.00	0	0.00
Belfius Banque 23 0% (BE6339705764)	0	7,000,000	7,000,000	0	0.00	0	0.00
BFCM 22 0%(FR0127440388)	0	6,000,000	6,000,000	0	0.00	0	0.00
BFCM 22 0%(FR0126869462)	5,000,000	0	5,000,000	0	0.00	0	0.00
CDC 23 0%(FR0127639781)	0	15,000,000	15,000,000	0	0.00	0	0.00

	Balance			Balance			
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	Value in CHF	% of NAV
Coop Rabobank 23 0% (XS2560407608)	0	2,000,000	2,000,000	0	0.00	0	0.00
Cooperatieve Rb 22 0%	7,000,000	0	7,000,000	0	0.00	0	0.00
DZ BANK 22 0%(XS2536740678)	0	9,000,000	9,000,000	0	0.00	0	0.00
DZ BANK 22 0%(XS2460017234)	7,000,000	0	7,000,000	0	0.00	0	0.00
DZ BANK 23 0%(XS 2570662077)	0	8,000,000	8,000,000	0	0.00	0	0.00
FMS 23 0%	0	7,000,000	7,000,000	0	0.00	0	0.00
Kred Wiederaufbau 22 0%	0	8,000,000	8,000,000	0	0.00	0	0.00
Kred Wiederaufbau 23 0% (XS2568979038)	0	8,000,000	8,000,000	0	0.00	0	0.00
Landw Rentenbank 23 0% (XS2536741486)	0	10,000,000	10,000,000	0	0.00	0	0.00
Lbk Hessen-Thuring 22 0%	7,000,000	0	7,000,000	0	0.00	0	0.00
Lbk Hessen-Thuring 23 0%	0	2,000,000	2,000,000	0	0.00	0	0.00
Ldkr Baden-W-Foerd 23 0%	0	8,000,000	8,000,000	0	0.00	0	0.00
NRW.BANK 23 0%(XS2533785148)	0	4,000,000	4,000,000	0	0.00	0	0.00
OP Corp Bank 22 0%	7,000,000	0	7,000,000	0	0.00	0	0.00
OP Corp Bank 23 0% (XS2526775262)	0	8,000,000	8,000,000	0	0.00	0	0.00
Pfandbriefbank 23 0%	0	6,300,000	6,300,000	0	0.00	0	0.00
Pfandbriefzentr 23 0%	0	5,000,000	5,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% (CH1 145907502)	0	7,000,000	7,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% (CH1 145907361)	7,000,000	0	7,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% (CH1 145907353)	7,000,000	0	7,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% (CH1 145907536)	0	5,000,000	5,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% (CH1 145907429)	0	6,800,000	6,800,000	0	0.00	0	0.00
Schweiz Eidg 22 0% S3.0737	8,000,000	0	8,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% S3.0740	5,000,000	0	5,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% S3.0756	0	2,000,000	2,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% S3.0763	0	12,000,000	12,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% S3.0764	0	10,000,000	10,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% S6.0745	7,000,000	0	7,000,000	0	0.00	0	0.00
Schweiz Eidg 22 0% SA.4848	4,000,000	3,200,000	7,200,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0766	0	5,000,000	5,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0767	0	2,000,000	2,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0768	0	10,000,000	10,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0769	0	10,000,000	10,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0770	0	18,000,000	18,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0779	0	5,000,000	5,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0781	0	10,000,000	10,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0782	0	13,000,000	13,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0783	0	14,000,000	14,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S3.0785	0	1,000,000	1,000,000	0	0.00	0	0.00
Schweiz Eidg 23 0% S6.0771	0	12,000,000	12,000,000	0	0.00	0	0.00
Total Zerobonds in CHF						197,186,224	63.64
Total Zerobonds						197,186,224	63.64

Total Zerobonds in CHF

Total Zerobonds

Bonds

	Balance			Balance		Value	% of
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	in CHF	NAV
Bonds in CHF							
EIB 23 1.625%	0	16,710,000	5,500,000	11,210,000	100.07	11,217,847	3.62
Niederösterreich 23 0.35%	0	12,400,000	3,000,000	9,400,000	99.61	9,363,340	3.02
EB23 1.625%	0	10,130,000	1,000,000	9,130,000	100.01	9,130,822	2.95
DeutschBahnFin 23 1.375%	0	10,520,000	2,500,000	8,020,000	100.00	8,020,000	2.59
CIBC 23 0.15%	0	9,600,000	2,000,000	7,600,000	99.72	7,578,720	2.45
RBC 23 0.1%	0	6,780,000	0	6,780,000	99.77	6,764,406	2.18
ABAMRO 23 1.5%	0	6,500,000	0	6,500,000	99.98	6,498,700	2.10
ANZ New Zealand 23 0.25%	0	6,500,000	0	6,500,000	99.32	6,455,800	2.08
Slovakia 23 2.125%	0	6,000,000	0	6,000,000	100.07	6,004,200	1.94
Nordea Bk 23 0.25%	0	3,000,000	0	3,000,000	99.29	2,978,550	0.96
CRH 24 2.375%	0	1,700,000	0	1,700,000	100.49	1,708,245	0.55
Credit Agricole 23 0.2%	0	1,500,000	0	1,500,000	99.27	1,489,050	0.48
Bank of Montreal 23 0.096%	0	1,500,000	0	1,500,000	99.02	1,485,300	0.48
Prov Quebec 24 1.5%	0	1,150,000	0	1,150,000	99.88	1,148,620	0.37
BNG 24 1.25%	0	1,000,000	0	1,000,000	99.77	997,660	0.32
CIBC 23 0.1%	0	1,500,000	500,000	1,000,000	99.34	993,400	0.32
Credit Agricole 23 0.625%	0	740,000	0	740,000	99.65	737,425	0.24
Westpac Banking 23 0.4%	0	350,000	0	350,000	99.97	349,895	0.11
Bank of Montreal 22 0.05%	7,500,000	2,000,000	9,500,000	0	0.00	0	0.00
BEI 23 1.125%	0	4,420,000	4,420,000	0	0.00	0	0.00
Bk of Nova Scotia 22 0.3%	7,000,000	500,000	7,500,000	0	0.00	0	0.00
BNG 22 1.125%	3,370,000	0	3,370,000	0	0.00	0	0.00
BNG 23 1.125%	1,540,000	4,080,000	5,620,000	0	0.00	0	0.00
CADES 23 2.375%	4,000,000	7,700,000	11,700,000	0	0.00	0	0.00
Coca-Cola 22 0.25%	6,965,000	455,000	7,420,000	0	0.00	0	0.00
Credit Agricole 22 0.55%	2,460,000	0	2,460,000	0	0.00	0	0.00
Credit Agricole 23 1.75%	0	400,000	400,000	0	0.00	0	0.00
CRH 23 1.375%	1,000,000	9,000,000	10,000,000	0	0.00	0	0.00
EB22 0.5%	7,500,000	0	7,500,000	0	0.00	0	0.00
EIB 22 2% EMTN	10,000,000	0	10,000,000	0	0.00	0	0.00
Exp-Imp Bank Korea 23 0.253%	0	3,000,000	3,000,000	0	0.00	0	0.00
Fin Foncier 22 3%	7,190,000	0	7,190,000	0	0.00	0	0.00
Kt Basel-Stadt 23 0%	2,000,000	0	2,000,000	0	0.00	0	0.00
LGT Bank 23 1.875%	0	5,910,000	5,910,000	0	0.00	0	0.00
Metropolitan Life 22 1%	7,000,000	700,000	7,700,000	0	0.00	0	0.00
Muni Finance 23 0.875%	6,750,000	3,370,000	10,120,000	0	0.00	0	0.00
Niederösterreich 22 0.5%	8,150,000	0	8,150,000	0	0.00	0	0.00
NWB 23 2.375%	7,200,000	1,000,000	8,200,000	0	0.00	0	0.00
Oest Kontrollbank 22 3%	7,450,000	0	7,450,000	0	0.00	0	0.00
Oest Kontrollbank 23 1.75%	0	9,230,000	9,230,000	0	0.00	0	0.00
Prov Quebec 23 1.125%	11,080,000	1,000,000	12,080,000	0	0.00	0	0.00
Schweiz Eidg 23 4%	18,000,000	30,900,000	48,900,000	0	0.00	0	0.00
Svenska Handelsbank 22 1.375%	7,035,000	0	7,035,000	0	0.00	0	0.00
Swedbank Mortgage 22 2.5%	6,500,000	0	6,500,000	0	0.00	0	0.00
Westpac Sec 22 0.125%	7,330,000	1,000,000	8,330,000	0	0.00	0	0.00
Total Bonds in CHF						82,921,980	26.76
Total Bonds						82,921,980	26.76
Total Transferable securities, that are listed or traded on an official stock exchange						280,108,203	90.41
Total Transferable securities						280,108,203	90.41

	Balance			Balance		Value	% of
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	in CHF	NAV
Bank deposits						29,471,597	9.51
Other assets						525,128	0.17
Total assets						310,104,928	100.09
Liabilities						-274,206	-0.09
Net assets						309,830,722	100.00

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

Derivative instruments

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

ESG-Informationen (unaudited)

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

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

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

Product Name: Credit Suisse Money Market Fund - CHF

Legal entity identification: 529900TP4U8AI11HKM51

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

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

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

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

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

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

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

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

with a social objective

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



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

The Management Company and the Investment Manager applied the Credit Suisse Asset Management (CSAM) Sustainable Investing Policy to this Subfund. This Subfund promoted the following environmental and social characteristics:

- to invest into companies that comply with international treaties on controversial weapons (norms-based exclusions on direct investments)
- not to invest into companies that derive more than 5% of their revenue from conventional weapons and firearms, tobacco production, gambling, or adult entertainment (values-based exclusions on direct investments)
- not to invest into companies that derive more than 20% of their revenue from tobacco distribution, conventional weapons support systems or coal (i.e., coal mining and coal-based electricity generation) (values-based exclusions on direct investments).
- adherence to, and conducting business activities in accordance with, international norms such as the "United Nations Global Compact Principles" (UNGC) (business-conduct exclusions on direct investments)
- higher exposure to investments with positive or neutral Fixed Income ESG signal and limit exposure to investments with negative Fixed Income ESG signal within the defined limits
- contribution to sustainable practices through the inclusion of the Subfund's investments into CSAM's centralized engagement approach, in line with CSAM's fiduciary duty (Active Ownership)

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

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

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

How did the sustainability indicators perform?

The table below shows the output of the Sustainability Indicators applicable to this Subfund as of 31.05.2023. While the sustainability indicators have been monitored continuously during the reference period, the data below does not represent an average for the reference period.

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

Sustainability Indicator*	Portfolio	Indicator Output
ESG Rating	AAA: 8.05%, AA: 45.15%, A: 19.18%, BBB: 6.98%, BB: 0.00%, B: 0.00%, CCC: 0.00%, Not ratable**: 9.57%, No data coverage**: 11.07%	Investment exposure by ESG Rating: AAA (highest): 0–100% AA: 0–100% A: 0–100% BBB: 0–100% BB: 0–100% B: 0–100% CCC (lowest): 0–100%
Environmental pillar score	5.57	Portfolio aggregate environmental pillar score: 1 (lowest) – 10 (highest)
Social pillar score	6.04	Portfolio aggregate social pillar score: 1 (lowest) – 10 (highest)
Governance pillar score	7.24	Portfolio aggregate governance pillar score: 1 (lowest) – 10 (highest)

ESG controversy flag	Green: 4.93%, Yellow: 5.72%, Orange: 4.26%, Red: 0.00%, Not ratable**: 78.72%, No data coverage**: 6.37%	Investment exposure by ESG controversy flag: Green: 0–100% Yellow: 0–100% Orange: 0–100% Red: 0–100%
CSAM ESG exclusions***	Pre- and post-trade checks are in place to detect investments that breach the ESG exclusions. Any detected breach is escalated and remedied.	This indicator reflects that the portfolio complied with the applicable ESG exclusions as described in the exclusion section of the website (during the entire reference period, CSAM adhered to ESG exclusion criteria, as stated in the CSAM Sustainable Investing Policy)
Proprietary fixed income ESG signal	Positive: 19.40%, Neutral: 7.49%, Negative: 0.00%, Not rated: 0.00%, Not ratable**: 73.11%	Portfolio exposure by proprietary fixed income ESG signal Positive: 0–100% Neutral: 0–100% Negative: 0–100%

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

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

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

● ...and compared to previous periods?

A comparison of the portfolio's performance of the sustainability indicators compared to previous periods will be available as of the next reference period.

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

The Subfund did not make any sustainable investments.

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

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

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

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

Investments must not:

1. have a significant negative contribution to climate change. This criterion makes use of an indicator that flags the biggest emitters of greenhouse gas globally and relates to PAI 1, 2, 3 and 15.
2. be subject to norms-, value and business conduct exclusions and other investment restrictions which address PAI 4, 10, 14 and 16.
3. be subject to severe ESG controversies which address PAI 7 and 10 where applicable.

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.

4. be strongly lagging its industry peers in overall ESG performance. This criterion has been applied to cover the remainder of the PAI to the extent possible.

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

Sustainable Investments were aligned with the 'OECD Guidelines for Multinational Enterprises' and the 'UN Guiding Principles on Business and Human Rights'. The alignment was assessed through the CS business conduct framework as part of the CS ESG Exclusion framework.

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

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

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



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

The following table provides the exposure to all mandatory PAI from the Commission Delegated Regulation (EU) 2022/1288. The Adverse Sustainability Indicator/Metric values are calculated as an average based on quarterly data representing the reference period from 01.06.2022 - 31.05.2023.

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

Please refer to the CSAM ESG website (www.credit-suisse.com/esg) to get further information on the CSAM PAI framework including potential limitations in the methodology to consider PAI.

Adverse Sustainability Indicator / Metric	Impact *	Eligible Assets (%) **	Data Coverage (%) ***
Indicators applicable to investments in investee companies			
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS			
GHG Emissions			
1. GHG emissions Scope 1 (in metric tons)	10.49	37.25	14.34
1. GHG emissions Scope 2 (in metric tons)	23.76	37.25	14.34
1. GHG emissions Scope 3 (in metric tons)	2'785.95	37.25	14.34
1. GHG emissions Total (in metric tons)	2'733.47	37.25	13.85
2. Carbon footprint (Scope 1,2 and 3 in metric tons per EUR million invested)	8.36	37.25	13.85
3. GHG intensity of investee companies (Scope 1,2, and 3 in metric tons per EUR million revenue)	124.60	37.25	23.22
4. Exposure to companies active in the fossil fuel sector (in percent) ****	1.54	37.25	30.30

5. Share of nonrenewable energy consumption and production (in percent)	14.95	37.25	26.79
6.A. Energy consumption intensity per high impact climate sector - NACE A (in GWh per EUR million revenue) *****	0.00	37.25	19.78
6.B. Energy consumption intensity per high impact climate sector - NACE B (in GWh per EUR million revenue) *****	0.00	37.25	19.78
6.C. Energy consumption intensity per high impact climate sector - NACE C (in GWh per EUR million revenue) *****	0.00	37.25	19.78
6.D. Energy consumption intensity per high impact climate sector - NACE D (in GWh per EUR million revenue) *****	0.00	37.25	19.78
6.E. Energy consumption intensity per high impact climate sector - NACE E (in GWh per EUR million revenue) *****	0.00	37.25	19.78
6.F. Energy consumption intensity per high impact climate sector - NACE F (in GWh per EUR million revenue) *****	0.00	37.25	19.78
6.G. Energy consumption intensity per high impact climate sector - NACE G (in GWh per EUR million revenue) *****	0.00	37.25	19.78
6.H. Energy consumption intensity per high impact climate sector - NACE H (in GWh per EUR million revenue) *****	0.00	37.25	19.78
6.L. Energy consumption intensity per high impact climate sector - NACE L (in GWh per EUR million revenue) *****	0.00	37.25	19.78
Biodiversity			
7. Activities negatively affecting biodiversity sensitive areas (in percent)	0.00	37.25	30.30
Water			
8. Emissions to water (in metric tons, per million EUR invested)	0.00	37.25	0.00
Waste			
9. Hazardous waste ratio (in metric tons, per million EUR invested)	0.00	37.25	0.00
SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS			
Social and employee matters			
10. Violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	0.00	37.25	30.30
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	13.46	37.25	30.30
12. Unadjusted gender pay gap (in percent of male gross earnings)	0.73	37.25	3.92
13. Board gender diversity (female board members, expressed as a percentage of all board members)	10.17	37.25	27.30
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons) (in percent)	0.00	37.25	30.30
Indicators applicable to investments in sovereigns and supranationals			
Environmental			
15. GHG intensity (Scope 1, 2, and 3 in metric tons per EUR million GDP)	43.25	51.93	34.52

Social

16. Investee countries subject to social violations (absolute)	0.00	51.93	35.46
16. Investee countries subject to social violations (relative)	0.00	51.93	35.46

Indicators applicable to investments in real estate assets

Fossil fuels

17. Exposure to fossil fuels through real estate assets (in percent)	n/a	0.00	0.00
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Energy efficiency

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

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

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

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

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



What were the top investments of this financial product?

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

31.05.2023

Largest investments	NACE Sector code	% Assets	Country
SWITZERLAND (CONFEDERATION OF)	O. Public administration and defense; compulsory social security	3.86	Switzerland
EUROPEAN INVESTMENT BANK	K. Financial and insurance activities	3.86	Supranational
EUROPEAN INVESTMENT BANK / 1.63% / 23.11.2023	K. Financial and insurance activities	3.65	Supranational
CAISSE DES DEPOTS ET CONSIGNATIONS	O. Public administration and defense; compulsory social security	3.22	France
KOMMUNINVEST I SVERIGE AB	K. Financial and insurance activities	3.22	Sweden
AGENCE CENTRALE DES ORGANISMES DE	O. Public administration and defense; compulsory social security	3.22	France
SWITZERLAND (CONFEDERATION OF)	O. Public administration and defense; compulsory social security	3.22	Switzerland
LOWER AUSTRIA STATE OF / 0.35% / 22.09.2023	O. Public administration and defense; compulsory social security	3.02	Austria
EBN BV / 1.63% / 03.10.2023	B. Mining and quarrying	2.97	Netherlands
NEDERLANDSE WATERSCHAPSBANK NV	K. Financial and insurance activities	2.90	Netherlands
SWITZERLAND (CONFEDERATION OF)	O. Public administration and defense; compulsory social security	2.90	Switzerland
LANDWIRTSCHAFTLICHE RENTENBANK	K. Financial and insurance activities	2.89	Germany
DEUTSCHE BAHN FINANCE GMBH / 1.38% / 24.07.2023	K. Financial and insurance activities	2.61	Germany
DZ BANK AG DEUTSCHE ZENTRAL GENOSS	K. Financial and insurance activities	2.58	Germany
OP CORPORATE BANK PLC	K. Financial and insurance activities	2.57	Finland

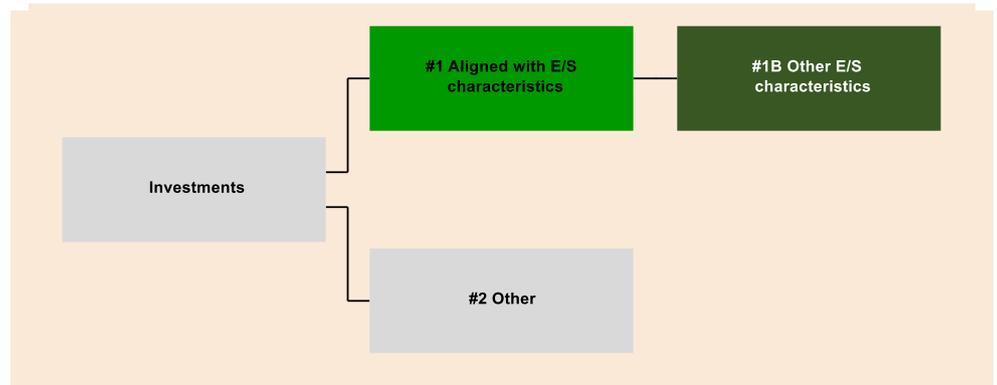
* Look-through enabled where possible, excl. cash and derivatives. Portfolio Exposure as of 31.05.2023. It does not represent an average for the reference period.



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



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

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

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

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

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

The proportion of investments used to meet the environmental or social characteristics promoted by this Subfund (category #1 above) was 79.38% of its total net assets. Within this category the Subfund held a proportion of 0.00% of its total net assets in sustainable investments (category #1A above). The data is valid as of 31.05.2023. It does not represent an average for the reference period.

In which economic sectors were the investments made?

Subfund Sectoral Exposure

NACE Sector Code *	Portfolio Exposure **
B. Mining and quarrying	2.97%
K. Financial and insurance activities	58.44%
O. Public administration and defense; compulsory social security	32.25%
Others	6.33%

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

** Portfolio Exposure as of 31.05.2023. It does not represent an average for the reference period. The "Other" category can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

Subfund Exposure to Fossil Fuels Sub-Sectors

NACE Sector Code *	NACE name	Portfolio Exposure **
B5.1.0	Mining of hard coal	0.00%
B5.2.0	Mining of lignite	0.00%
B6.1.0	Extraction of crude petroleum	0.00%
B6.2.0	Extraction of natural gas	2.97%
B9.1.0	Support activities for petroleum and natural gas extraction	0.00%
C19.2.0	Manufacture of refined petroleum products	0.00%
D35.2.1	Manufacture of gas	0.00%
D35.2.2	Distribution of gaseous fuels through mains	0.00%
D35.2.3	Trade of gas through mains	0.00%
G46.7.1	Wholesale of solid, liquid and gaseous fuels and related products	0.00%

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

** Portfolio Exposure as of 31.05.2023. It does not represent an average for the reference period.



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

As of 31.05.2023, 0% of the Subfund's investments were made into sustainable investments with an environmental objective aligned with the EU Taxonomy.

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

Yes

In fossil gas

In nuclear energy

No

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

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

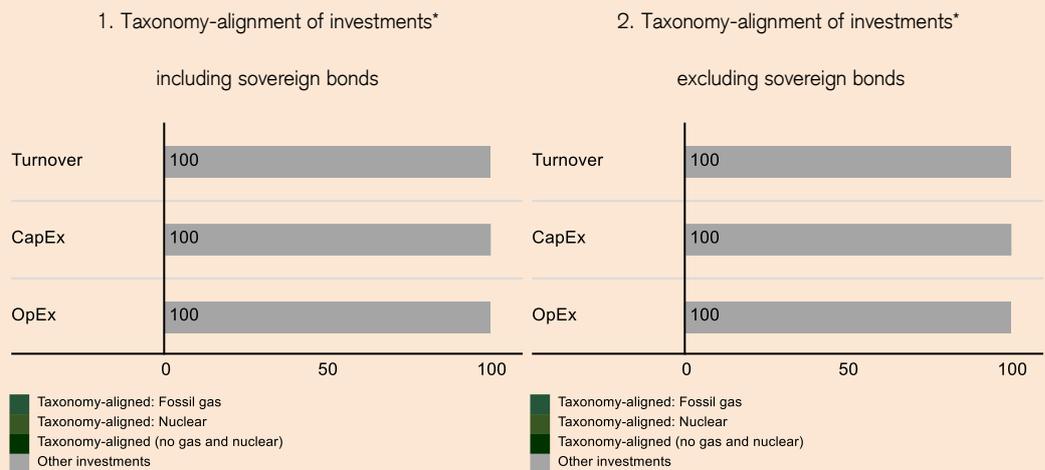
Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

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

Taxonomy-aligned activities are expressed as a share of:

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

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



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

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

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

Of the 0% of sustainable investments with an environmental objective aligned with the EU Taxonomy during the Reference Period, 0% were made in transitional activities and 0% in enabling activities.

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

A comparison of the portfolio's investments that were aligned with the EU Taxonomy compared to previous periods will be available as of the next reference period.

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



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

As of 31.05.2023, 0.00% of the Subfund's investments were made into sustainable investments with an environmental objective that was not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

As of 31.05.2023, 0.00% of the Subfund's investments were made into socially sustainable investments.



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

As of 31.05.2023, 20.62% of the Subfund’s investments were made into “other”.

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

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



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

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

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

- Norms-based Exclusions

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

- Values-based Exclusions

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

- Business-conduct Exclusions

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

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

- Identification of material ESG Factors

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

- ESG security analysis

Investment managers performed security analysis based on the identified material ESG Factors. To integrate ESG Factors into the security analysis, investment managers calculated an ESG-adjusted credit view for the issuers in the fund’s investment universe by applying a proprietary methodology to systematically combine the issuer’s traditional credit rating with its ESG rating to derive an ESG-adjusted credit rating. The ESG-adjusted credit rating enabled investment managers to compare securities on an

ESG-adjusted basis and to evaluate whether to add or keep certain securities in the portfolio during the security selection and portfolio implementation stage. ESG-adjusted credit ratings were updated as soon as an update of the underlying traditional credit rating or ESG rating became available.

- Security selection and portfolio implementation

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

- Portfolio monitoring

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

- Engagement

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



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

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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

Credit Suisse Money Market Fund - EUR

Statement of net assets as per 31/05/2023

Credit Suisse Money Market Fund - EUR

(in EUR)

Bank deposits	
Bank deposits, at sight	2,588,009.74
Time deposits	19,000,000.00
Transferable securities	
Bonds	159,887,681.79
Other assets	
Interests receivable	607,393.58
Total assets	182,083,085.11
Liabilities	-218,998.64
Net asset value	181,864,086.47
- thereof share class B	78,181,093.82
- thereof share class DB	53,216,705.32
- thereof share class EB	44,583,930.68
- thereof share class IB	2,820,491.64
- thereof share class UB	3,061,865.01
Shares in circulation	
Share class B	77,054.827
Share class DB	53,066.495
Share class EB	46,050.196
Share class IB	2,768.882
Share class UB	31,791.117
Net asset value per share	
Share class B	EUR 1,014.62
Share class DB	EUR 1,002.83
Share class EB	EUR 968.16
Share class IB	EUR 1,018.64
Share class UB	EUR 96.31

Profit and loss accounts from 01/06/2022 until 31/05/2023

Credit Suisse Money Market Fund - EUR

(in EUR)

Income from bank deposits	14,744.26
- thereof share class B	5,918.04
- thereof share class DB	4,410.65
- thereof share class EB	3,908.61
- thereof share class IB	264.50
- thereof share class UB	242.46
Income from money market instruments	275,481.11
- thereof share class B	108,459.21
- thereof share class DB	82,430.06
- thereof share class EB	74,895.68
- thereof share class IB	5,066.34
- thereof share class UB	4,629.82
Income from securities	
Bonds	2,418,011.88
- thereof share class B	852,495.24
- thereof share class DB	763,376.95
- thereof share class EB	726,398.48
- thereof share class IB	36,052.38
- thereof share class UB	39,688.83
Other income	363.82
- thereof share class B	166.22
- thereof share class DB	106.10
- thereof share class EB	74.80
- thereof share class IB	9.61
- thereof share class UB	7.09
Adjustment to current income due to issuance of shares	-821,567.90
- thereof share class B	-140,858.52
- thereof share class DB	-409,982.38
- thereof share class EB	-255,994.56
- thereof share class IB	-16,459.96
- thereof share class UB	1,727.52

Total income	1,887,033.17
- thereof share class B	826,180.19
- thereof share class DB	440,341.38
- thereof share class EB	549,283.01
- thereof share class IB	24,932.87
- thereof share class UB	46,295.72
Interest paid on bank overdraft / negative interest	24,527.88
- thereof share class B	11,918.06
- thereof share class DB	7,933.79
- thereof share class EB	3,805.62
- thereof share class IB	419.05
- thereof share class UB	451.36
Management company fees	63,775.33
- thereof share class B	26,468.63
- thereof share class DB	19,650.87
- thereof share class EB	15,359.79
- thereof share class IB	1,174.68
- thereof share class UB	1,121.36
Investment management fees	243,445.58
- thereof share class B	154,512.74
- thereof share class DB	12,453.32
- thereof share class EB	64,054.82
- thereof share class IB	5,878.33
- thereof share class UB	6,546.37
Depositary bank fees	68,058.17
- thereof share class B	28,244.60
- thereof share class DB	20,969.64
- thereof share class EB	16,393.62
- thereof share class IB	1,253.68
- thereof share class UB	1,196.63

Other charges	133,740.22
- thereof share class B	55,531.27
- thereof share class DB	41,203.96
- thereof share class EB	32,175.61
- thereof share class IB	2,475.41
- thereof share class UB	2,353.97
Adjustment to current income due to redemption of shares	-51,521.76
- thereof share class B	-8,267.73
- thereof share class DB	-122,677.05
- thereof share class EB	73,994.06
- thereof share class IB	-7,227.73
- thereof share class UB	12,656.69
Total expenses	482,025.42
- thereof share class B	268,407.57
- thereof share class DB	-20,465.47
- thereof share class EB	205,783.52
- thereof share class IB	3,973.42
- thereof share class UB	24,326.38
Net investment income	1,405,007.75
- thereof share class B	557,772.62
- thereof share class DB	460,806.85
- thereof share class EB	343,499.49
- thereof share class IB	20,959.45
- thereof share class UB	21,969.34
Realised capital gains (losses)	-833,837.67
- thereof share class B	-286,947.32
- thereof share class DB	-283,294.63
- thereof share class EB	-247,004.19
- thereof share class IB	-2,780.32
- thereof share class UB	-13,811.21
Realised income	571,170.08
- thereof share class B	270,825.30
- thereof share class DB	177,512.22
- thereof share class EB	96,495.30
- thereof share class IB	18,179.13
- thereof share class UB	8,158.13

Net change in unrealised capital gains (losses)	482,118.18
- thereof share class B	212,723.68
- thereof share class DB	123,436.12
- thereof share class EB	133,548.17
- thereof share class IB	5,508.70
- thereof share class UB	6,901.51
 Net income	 1,053,288.26
- thereof share class B	483,548.98
- thereof share class DB	300,948.34
- thereof share class EB	230,043.47
- thereof share class IB	23,687.83
- thereof share class UB	15,059.64

Distribution of net investment income

Credit Suisse Money Market Fund - EUR

(in EUR)

Net investment income of period	1,405,007.75
- thereof share class B	557,772.62
- thereof share class DB	460,806.85
- thereof share class EB	343,499.49
- thereof share class IB	20,959.45
- thereof share class UB	21,969.34
Distributable capital gains of previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Distributable capital gains of period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Balance carried forward from previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income available for distribution	1,405,007.75
- thereof share class B	557,772.62
- thereof share class DB	460,806.85
- thereof share class EB	343,499.49
- thereof share class IB	20,959.45
- thereof share class UB	21,969.34

Income distribution	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Income retained for reinvestment	1,405,007.75
- thereof share class B	557,772.62
- thereof share class DB	460,806.85
- thereof share class EB	343,499.49
- thereof share class IB	20,959.45
- thereof share class UB	21,969.34
Balance carried forward	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00

Three-year comparison

Credit Suisse Money Market Fund - EUR

(in EUR)

Net assets

31/05/2021	229,724,891.52
- Share class B	108,128,512.12
- Share class DB	97,989,353.42
- Share class EB	16,577,350.83
- Share class IB	3,870,316.65
- Share class UB	3,159,358.50
31/05/2022	191,045,603.47
- Share class B	91,803,942.70
- Share class DB	62,767,015.11
- Share class EB	29,918,949.62
- Share class IB	3,158,326.24
- Share class UB	3,397,369.80
31/05/2023	181,864,086.47
- Share class B	78,181,093.82
- Share class DB	53,216,705.32
- Share class EB	44,583,930.68
- Share class IB	2,820,491.64
- Share class UB	3,061,865.01

Shares in circulation

31/05/2021	
- Share class B	106,357.475
- Share class DB	97,822.105
- Share class EB	17,105.596
- Share class IB	3,793.882
- Share class UB	32,740.506
31/05/2022	
- Share class B	91,108.627
- Share class DB	63,121.975
- Share class EB	31,133.072
- Share class IB	3,122.882
- Share class UB	35,522.217
31/05/2023	
- Share class B	77,054.827
- Share class DB	53,066.495
- Share class EB	46,050.196
- Share class IB	2,768.882
- Share class UB	31,791.117

Net asset value per share

31/05/2021

- Share class B	1,016.65
- Share class DB	1,001.71
- Share class EB	969.12
- Share class IB	1,020.15
- Share class UB	96.50

31/05/2022

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

31/05/2023

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

Change in net assets

Credit Suisse Money Market Fund - EUR

(in EUR)

Net assets, beginning of period	191,045,603.47
- thereof share class B	91,803,942.70
- thereof share class DB	62,767,015.11
- thereof share class EB	29,918,949.62
- thereof share class IB	3,158,326.24
- thereof share class UB	3,397,369.80
Distributions	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class UB	0.00
Subscriptions	271,007,134.81
- thereof share class B	39,325,199.11
- thereof share class DB	112,939,069.60
- thereof share class EB	110,394,830.78
- thereof share class IB	4,988,408.18
- thereof share class UB	3,359,627.14
Redemptions	-282,011,986.21
- thereof share class B	-53,564,187.76
- thereof share class DB	-123,077,633.06
- thereof share class EB	-96,289,881.81
- thereof share class IB	-5,359,162.84
- thereof share class UB	-3,721,120.74
Income equalization	770,046.14
- thereof share class B	132,590.79
- thereof share class DB	287,305.33
- thereof share class EB	329,988.62
- thereof share class IB	9,232.23
- thereof share class UB	10,929.17

Net income	1,053,288.26
- thereof share class B	483,548.98
- thereof share class DB	300,948.34
- thereof share class EB	230,043.47
- thereof share class IB	23,687.83
- thereof share class UB	15,059.64
Net assets, end of period	181,864,086.47
- thereof share class B	78,181,093.82
- thereof share class DB	53,216,705.32
- thereof share class EB	44,583,930.68
- thereof share class IB	2,820,491.64
- thereof share class UB	3,061,865.01

Shares in circulation

Credit Suisse Money Market Fund - EUR

Balance, beginning of period

- Share class B	91,108.627
- Share class DB	63,121.975
- Share class EB	31,133.072
- Share class IB	3,122.882
- Share class UB	35,522.217

Issued shares

- Share class B	39,104.448
- Share class DB	113,722.198
- Share class EB	115,089.743
- Share class IB	4,946.301
- Share class UB	35,121.571

Redeemed shares

- Share class B	-53,158.248
- Share class DB	-123,777.678
- Share class EB	-100,172.619
- Share class IB	-5,300.301
- Share class UB	-38,852.671

Balance, end of period

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

Assets as per 31/05/2023

Credit Suisse Money Market Fund - EUR

	Balance 01/06/2022	Purchases ¹	Sales ¹	Balance 31/05/2023	Price	Value in EUR	% of NAV
Transferable securities, that are listed or traded on an official stock exchange							
Zerobonds							
Zerobonds in EUR							
Belgien 23 0%(BE0312790620)	0	7,700,000	0	7,700,000	99.08	7,629,319	4.20
Belgien 23 0%(BE0312789614)	0	8,500,000	1,000,000	7,500,000	99.65	7,473,963	4.11
Deutschland 23 0%(DE0001030864)	0	6,500,000	1,000,000	5,500,000	99.63	5,479,705	3.01
Svnsk Handbk FR 23 0%	0	5,000,000	0	5,000,000	99.90	4,995,187	2.75
Eurofima Basel 23 0% (XS2629484630)	0	5,000,000	0	5,000,000	99.49	4,974,605	2.74
Euroclear Bank 23 0%	0	5,000,000	0	5,000,000	99.48	4,974,155	2.74
Oest Kontrollbank 23 0% (FR0127901934)	0	5,000,000	0	5,000,000	98.87	4,943,720	2.72
Deutschland 24 0%	0	5,000,000	0	5,000,000	97.71	4,885,700	2.69
Toyota Motor Fi 23 0% (XS2607411019)	0	4,000,000	0	4,000,000	99.71	3,988,516	2.19
Deutschland 23 0%(DE0001030880)	0	4,000,000	0	4,000,000	99.07	3,962,598	2.18
Oesterreich 23 0%(AT0000A321V8)	0	4,000,000	0	4,000,000	98.68	3,947,003	2.17
Mits UFJ Tr Bk 23 0% (XS2595676375)	0	3,000,000	0	3,000,000	99.96	2,998,716	1.65
Deutschland 23 0%(DE0001030856)	0	7,000,000	4,000,000	3,000,000	99.87	2,995,938	1.65
Credit Agricole 23 0% (XS2628355450)	0	3,000,000	0	3,000,000	99.42	2,982,698	1.64
Procter & Gamble 23 0% (XS2624131954)	0	3,000,000	0	3,000,000	99.38	2,981,276	1.64
OP Corp Bank 23 0% (XS2563363592)	0	3,000,000	0	3,000,000	98.26	2,947,833	1.62
UBS London 24 0%	0	3,000,000	0	3,000,000	97.72	2,931,475	1.61
OP Corp Bank 23 0% (XS2566275827)	0	4,000,000	2,000,000	2,000,000	99.97	1,999,302	1.10
Procter & Gamble 23 0% (XS2609977181)	0	3,000,000	1,000,000	2,000,000	99.69	1,993,848	1.10
ABAMRO 23 0%	0	1,000,000	0	1,000,000	98.79	987,936	0.54
Allianz 22 0%	0	1,000,000	1,000,000	0	0.00	0	0.00
ANZ Banking Group 23 0%	0	3,000,000	3,000,000	0	0.00	0	0.00
Banque Postale 22 0%	0	4,000,000	4,000,000	0	0.00	0	0.00
Banque Postale 23 0%	0	5,000,000	5,000,000	0	0.00	0	0.00
Belgien 22 0%(BE0312783559)	2,500,000	0	2,500,000	0	0.00	0	0.00
Belgien 22 0%(BE312785570)	0	8,000,000	8,000,000	0	0.00	0	0.00
Belgien 22 0%(BE0312784565)	8,000,000	3,000,000	11,000,000	0	0.00	0	0.00
Belgien 23 0%(BE0312787592)	0	7,000,000	7,000,000	0	0.00	0	0.00
Belgien 23 0%(BE0312786586)	0	9,500,000	9,500,000	0	0.00	0	0.00
Belgien 23 0%(BE0312788608)	0	9,000,000	9,000,000	0	0.00	0	0.00
BFCM 23 0%	0	5,000,000	5,000,000	0	0.00	0	0.00
BNG 22 0%(XS2536730877)	0	2,000,000	2,000,000	0	0.00	0	0.00
BNG 22 0%(XS2560330388)	0	2,000,000	2,000,000	0	0.00	0	0.00
BPCE 22 0%	0	1,000,000	1,000,000	0	0.00	0	0.00
BPCE 23 0%	0	3,000,000	3,000,000	0	0.00	0	0.00

	Balance			Balance		Value	% of
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	in EUR	NAV
Caterp Int Finance 23 0%	0	6,000,000	6,000,000	0	0.00	0	0.00
Cred Agri Indo Ldn 22 0%	0	4,000,000	4,000,000	0	0.00	0	0.00
Credit Agricole 22 0% (XS2480541742)	4,000,000	0	4,000,000	0	0.00	0	0.00
Credit Agricole 22 0% (FR0127578971)	0	2,500,000	2,500,000	0	0.00	0	0.00
Credit Agricole 23 0% (XS2554506621)	0	6,000,000	6,000,000	0	0.00	0	0.00
Credit Agricole 23 0% (XS2580441777)	0	5,000,000	5,000,000	0	0.00	0	0.00
DekaBank 23 0%	0	5,000,000	5,000,000	0	0.00	0	0.00
Deutschland 22 0%(DE0001030393)	1,300,000	0	1,300,000	0	0.00	0	0.00
Deutschland 22 0%(DE0001030419)	2,500,000	0	2,500,000	0	0.00	0	0.00
Deutschland 22 0%(DE0001030427)	0	6,500,000	6,500,000	0	0.00	0	0.00
Deutschland 22 0%(DE0001030443)	5,000,000	2,500,000	7,500,000	0	0.00	0	0.00
Deutschland 22 0%(DE0001030435)	3,000,000	1,000,000	4,000,000	0	0.00	0	0.00
Deutschland 22 0%(DE0001030385)	4,000,000	0	4,000,000	0	0.00	0	0.00
Deutschland 23 0%(DE0001030823)	0	10,000,000	10,000,000	0	0.00	0	0.00
Deutschland 23 0%(DE0001030849)	0	3,500,000	3,500,000	0	0.00	0	0.00
Deutschland 23 0%(DE0001030815)	0	7,000,000	7,000,000	0	0.00	0	0.00
DZ BANK 22 0%	0	3,000,000	3,000,000	0	0.00	0	0.00
EB22 0%	0	5,000,000	5,000,000	0	0.00	0	0.00
EIB 23 0%	0	3,000,000	3,000,000	0	0.00	0	0.00
ENI 22 0%	4,000,000	0	4,000,000	0	0.00	0	0.00
Eur Finance Stab 22 0%	5,000,000	0	5,000,000	0	0.00	0	0.00
Euroclear Bank 22 0%	0	4,500,000	4,500,000	0	0.00	0	0.00
Eurofima Basel 22 0%	0	7,500,000	7,500,000	0	0.00	0	0.00
Eurofima Basel 23 0% (XS2616010794)	0	5,000,000	5,000,000	0	0.00	0	0.00
Eurofima Basel 23 0% (XS2568748144)	0	5,000,000	5,000,000	0	0.00	0	0.00
Frankreich 22 0%	0	5,000,000	5,000,000	0	0.00	0	0.00
Iberdrola Intl 22 0%(XS2486442655)	5,000,000	0	5,000,000	0	0.00	0	0.00
Iberdrola Intl 22 0%(XS2554490446)	0	5,000,000	5,000,000	0	0.00	0	0.00
Iberdrola Intl 23 0%(XS2582777673)	0	5,000,000	5,000,000	0	0.00	0	0.00
Iberdrola Intl 23 0%(XS2432518699)	0	5,000,000	5,000,000	0	0.00	0	0.00
KBC Bank 23 0%(BE6336856404)	0	5,000,000	5,000,000	0	0.00	0	0.00
KBC Bank 23 0%(BE6339724955)	0	4,000,000	4,000,000	0	0.00	0	0.00
KDB London 22 0% (XS2467362195)	5,000,000	0	5,000,000	0	0.00	0	0.00
KDB London 22 0% (XS2536938355)	0	5,000,000	5,000,000	0	0.00	0	0.00
Kommunalbanken A/S 23 0%	0	6,000,000	6,000,000	0	0.00	0	0.00
Kred Wiederaufbau 23 0%	0	900,000	900,000	0	0.00	0	0.00
Landw Rentenbank 22 0%	0	1,000,000	1,000,000	0	0.00	0	0.00
Ldkr Baden-W-Foerd 23 0% (XS2629374617)	0	6,000,000	6,000,000	0	0.00	0	0.00
Ldkr Baden-W-Foerd 23 0% (XS2603027876)	0	5,000,000	5,000,000	0	0.00	0	0.00
Metropolitan Life 22 0%	2,500,000	0	2,500,000	0	0.00	0	0.00
Mits UFJ Tr Bk 22 0% (XS2498916738)	0	2,000,000	2,000,000	0	0.00	0	0.00

	Balance			Balance		Price	Value in EUR	% of NAV
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023				
Mits UFJ Tr Bk 22 0% (XS2488484481)	0	3,000,000	3,000,000	0	0.00	0	0.00	
Mits UFJ Tr Bk 22 0% (XS2529942893)	0	3,000,000	3,000,000	0	0.00	0	0.00	
Mits UFJ Tr Bk 23 0% (XS2577011153)	0	2,000,000	2,000,000	0	0.00	0	0.00	
Mits UFJ Tr Bk 23 0% (XS2563373716)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Niederlande 23 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Nordea Bank AB 22 0% (XS2387429272)	2,000,000	0	2,000,000	0	0.00	0	0.00	
Nordea Bank AB 22 0% (XS2395175446)	800,000	0	800,000	0	0.00	0	0.00	
Oest Kontrollbank 22 0% (FR0127345876)	3,000,000	0	3,000,000	0	0.00	0	0.00	
Oest Kontrollbank 22 0% (FR0127557629)	0	1,000,000	1,000,000	0	0.00	0	0.00	
Oest Kontrollbank 23 0% (XS2152924952)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Oesterreich 23 0%(AT0000A2X2Z8)	0	5,000,000	5,000,000	0	0.00	0	0.00	
OP Corp Bank 22 0%	0	2,000,000	2,000,000	0	0.00	0	0.00	
OP Corp Bank 23 0% (XS2530446595)	0	3,000,000	3,000,000	0	0.00	0	0.00	
Procter & Gamble 23 0% (XS2590310285)	0	3,000,000	3,000,000	0	0.00	0	0.00	
Procter & Gamble 23 0% (XS2575913798)	0	3,000,000	3,000,000	0	0.00	0	0.00	
Procter & Gamble 23 0% (XS2559371203)	0	4,000,000	4,000,000	0	0.00	0	0.00	
STRATS Trst ProcGam 23 0%	0	2,000,000	2,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 22 0% (BE6332685401)	4,000,000	0	4,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 22 0% (BE6335165955)	0	4,000,000	4,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 22 0% (BE6337071615)	0	4,000,000	4,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 23 0% (XS2564020506)	0	7,000,000	7,000,000	0	0.00	0	0.00	
Toyota Motor Fi 22 0% (XS2460010221)	3,000,000	0	3,000,000	0	0.00	0	0.00	
Toyota Motor Fi 22 0% (XS2544610673)	0	6,500,000	6,500,000	0	0.00	0	0.00	
Toyota Motor Fi 23 0% (XS2567259242)	0	7,000,000	7,000,000	0	0.00	0	0.00	
Unilever Finance NI 22 0%	3,000,000	0	3,000,000	0	0.00	0	0.00	
Zuercher KB 22 0%	5,000,000	0	5,000,000	0	0.00	0	0.00	
Total Zerobonds in EUR						80,073,493	44.03	
Total Zerobonds						80,073,493	44.03	
Bonds								
Bonds in EUR								
Netherlands 23 1.75%	0	10,000,000	0	10,000,000	99.85	9,985,300	5.49	
Eur Finance Stab 23 0.125%	0	6,000,000	500,000	5,500,000	98.84	5,436,255	2.99	

	Balance			Balance		Value	% of
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	in EUR	NAV
Landw Rentenbank 23 0.05%	0	7,000,000	2,000,000	5,000,000	99.92	4,996,050	2.75
ANZ New Zealand 23 0.125%	0	5,000,000	0	5,000,000	98.99	4,949,600	2.72
Prov Quebec 23 2.25%	0	4,000,000	0	4,000,000	99.86	3,994,520	2.20
ABAMRO 23 0.5%	0	4,000,000	0	4,000,000	99.63	3,985,160	2.19
TotalEn Cap Int 23 0.25%	0	4,000,000	0	4,000,000	99.62	3,984,680	2.19
Swedbank 23 0.4%	0	4,000,000	0	4,000,000	99.26	3,970,280	2.18
AFD 24 0.375%	0	4,000,000	0	4,000,000	97.23	3,889,200	2.14
Toronto Dominion Bk 23 0.625%	0	3,900,000	0	3,900,000	99.63	3,885,453	2.14
Kred Wiederaufbau 23 0%	0	3,500,000	0	3,500,000	99.10	3,468,360	1.91
Societ Nat SNCF 23 4.875%	0	3,200,000	0	3,200,000	100.03	3,201,024	1.76
CRH 23 3.9%	0	3,000,000	0	3,000,000	100.14	3,004,050	1.65
NWB 23 0.125%	0	2,500,000	0	2,500,000	98.98	2,474,450	1.36
CADES 23 0.125%	0	2,500,000	0	2,500,000	98.70	2,467,450	1.36
Allianz Finance II 23 0.25%	0	2,400,000	0	2,400,000	99.97	2,399,160	1.32
DeutschBahnFin 23 2.5%	0	2,368,000	0	2,368,000	99.76	2,362,269	1.30
Kred Wiederaufbau 23 0.125%	0	2,500,000	500,000	2,000,000	99.96	1,999,220	1.10
Unilever Finance NI 23 0.5%	0	2,000,000	0	2,000,000	99.40	1,987,900	1.09
DeutschBahnFin 24 0%	0	2,000,000	0	2,000,000	97.59	1,951,740	1.07
Muni Finance 24 0.125%	0	1,700,000	0	1,700,000	97.53	1,657,959	0.91
Exp-Imp Bank Korea 23 0.625%	0	1,400,000	0	1,400,000	99.69	1,395,646	0.77
Unilever Finance NI 23 1%	0	1,000,000	0	1,000,000	100.00	1,000,000	0.55
Toronto Dominion Bk 24 0.25%	0	900,000	0	900,000	97.36	876,222	0.48
AFD 23 0.125%	0	500,000	0	500,000	98.45	492,240	0.27
AFD 22 0.5%	2,000,000	2,000,000	4,000,000	0	0.00	0	0.00
AFD 23 4%	0	3,500,000	3,500,000	0	0.00	0	0.00
ANZ Banking Group 22 0.25%	2,000,000	0	2,000,000	0	0.00	0	0.00
ANZ Banking Group 22 3.625%	3,000,000	0	3,000,000	0	0.00	0	0.00
ANZ Banking Group 23 0.625%	0	1,500,000	1,500,000	0	0.00	0	0.00
ASB Finance 22 0.5%	1,600,000	0	1,600,000	0	0.00	0	0.00
Asian Develop Bank 23 0.2%	0	6,000,000	6,000,000	0	0.00	0	0.00
Bk of Nova Scotia 22 0.25%	0	1,500,000	1,500,000	0	0.00	0	0.00
BNG 23 0.25%	0	1,000,000	1,000,000	0	0.00	0	0.00
BNG 23 3.875%	2,500,000	4,500,000	7,000,000	0	0.00	0	0.00
BPCE 23 4.25%	0	1,400,000	1,400,000	0	0.00	0	0.00
CADES 22 0.125%	2,500,000	1,000,000	3,500,000	0	0.00	0	0.00
CADES 22 2.5%	3,000,000	0	3,000,000	0	0.00	0	0.00
CIBC 23 0.75%	0	900,000	900,000	0	0.00	0	0.00
Coop Rabobank 23 2.375%	0	5,200,000	5,200,000	0	0.00	0	0.00
CRH 22 3.3%	750,000	0	750,000	0	0.00	0	0.00
CRH 22 4% Nts	4,500,000	0	4,500,000	0	0.00	0	0.00
CRH 23 4.3%	0	3,000,000	3,000,000	0	0.00	0	0.00
Cwth Bank of Australia 22 0.5%	3,000,000	0	3,000,000	0	0.00	0	0.00
Cwth Bank of Australia 23 0.375%	0	2,700,000	2,700,000	0	0.00	0	0.00
DekaBank 23 0.125%	0	1,200,000	1,200,000	0	0.00	0	0.00
DeutschBahnFin 22 3.375%	1,800,000	0	1,800,000	0	0.00	0	0.00
DZ HYP 22 1.125%	0	1,500,000	1,500,000	0	0.00	0	0.00
EIB 22 2.25%	4,702,000	0	4,702,000	0	0.00	0	0.00
EIB 23 1.625%	0	3,400,000	3,400,000	0	0.00	0	0.00
Eur Finance Stab 23 0%	0	2,000,000	2,000,000	0	0.00	0	0.00
Euroclear Bank 22 0.25%	2,400,000	0	2,400,000	0	0.00	0	0.00
Euroclear Bank 23 0.5%	0	1,000,000	1,000,000	0	0.00	0	0.00
Eurofima Basel 23 0.25%	0	4,500,000	4,500,000	0	0.00	0	0.00
Fin Foncier 22 0.2%	5,500,000	0	5,500,000	0	0.00	0	0.00

	Balance			Balance		Value in EUR	% of NAV
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price		
Fin Foncier 22 2.375%	0	3,500,000	3,500,000	0	0.00	0	0.00
Fin Foncier 23 0.25%	0	3,800,000	3,800,000	0	0.00	0	0.00
JPMorgan Chase 22 1.5%	0	2,180,000	2,180,000	0	0.00	0	0.00
JPMorgan Chase 22 2.75%	0	1,500,000	1,500,000	0	0.00	0	0.00
JPMorgan Chase 23 2.75%	0	7,000,000	7,000,000	0	0.00	0	0.00
KFW 22 0.625%	5,000,000	0	5,000,000	0	0.00	0	0.00
Kred Wiederaufbau 23 0.375%	0	2,500,000	2,500,000	0	0.00	0	0.00
Metropolitan Life 23 2.375%	0	4,500,000	4,500,000	0	0.00	0	0.00
Nordea Bk 22 3.25%	2,000,000	0	2,000,000	0	0.00	0	0.00
Nordea Bk 23 1%	0	850,000	850,000	0	0.00	0	0.00
NRW.BANK 22 1.875%	2,587,000	0	2,587,000	0	0.00	0	0.00
NRW.BANK 23 0.375%	0	1,000,000	1,000,000	0	0.00	0	0.00
NWB 22 0.5%	5,250,000	0	5,250,000	0	0.00	0	0.00
NWB 23 0%	0	3,600,000	3,600,000	0	0.00	0	0.00
NWB 23 0.5%	0	3,000,000	3,000,000	0	0.00	0	0.00
Oest Kontrollbank 23 0.21%	0	2,000,000	2,000,000	0	0.00	0	0.00
Oesterreich 22 3.4%	0	20,000,000	20,000,000	0	0.00	0	0.00
OP Corp Bank 22 0.375%	0	1,500,000	1,500,000	0	0.00	0	0.00
Procter & Gamble 22 2% Senior	5,400,000	0	5,400,000	0	0.00	0	0.00
Rabobank Ned 22 4.75% EMTN	4,000,000	0	4,000,000	0	0.00	0	0.00
RATP 22 2.875%	4,500,000	500,000	5,000,000	0	0.00	0	0.00
RATP 23 4.125%	0	6,400,000	6,400,000	0	0.00	0	0.00
RBC Toronto 23 0.875%	5,200,000	0	5,200,000	0	0.00	0	0.00
Roche Finance 23 0.5%	3,061,000	1,000,000	4,061,000	0	0.00	0	0.00
SEB 23 0.5%	0	5,700,000	5,700,000	0	0.00	0	0.00
SHB 22 1.125%	3,500,000	1,500,000	5,000,000	0	0.00	0	0.00
SHB 23 0.5%	0	1,600,000	1,600,000	0	0.00	0	0.00
SNCF Reseau 22 4.375%	5,400,000	0	5,400,000	0	0.00	0	0.00
Stadshypotek 22 0.05%	1,000,000	0	1,000,000	0	0.00	0	0.00
Swedbank 22 0.25%	1,000,000	1,500,000	2,500,000	0	0.00	0	0.00
Swedbank 22 1%	1,900,000	0	1,900,000	0	0.00	0	0.00
Swedbank Mortgage 22 0.125%	2,800,000	0	2,800,000	0	0.00	0	0.00
Sweden 23 0.125%	0	6,000,000	6,000,000	0	0.00	0	0.00
Toronto Dominion Bk 23 0.25%	2,000,000	0	2,000,000	0	0.00	0	0.00
UBS London 23 0.625%	2,000,000	3,500,000	5,500,000	0	0.00	0	0.00
UBS London 23 0.75%	0	5,500,000	5,500,000	0	0.00	0	0.00
Unilever Finance NI 23 0.375%	0	1,786,000	1,786,000	0	0.00	0	0.00
Westpac Banking 23 0.375%	0	3,700,000	3,700,000	0	0.00	0	0.00
Total Bonds in EUR						79,814,188	43.89
Total Bonds						79,814,188	43.89
Total Transferable securities, that are listed or traded on an official stock exchange						159,887,682	87.92
Total Transferable securities						159,887,682	87.92

	Balance			Balance		Value	% of
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	in EUR	NAV
Bank deposits						21,588,010	11.87
Other assets						607,394	0.33
Total assets						182,083,085	100.12
Liabilities						-218,999	-0.12
Net assets						181,864,086	100.00

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

Derivative instruments

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

ESG-Informationen (unaudited)

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

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

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

Product Name: Credit Suisse Money Market Fund - EUR

Legal entity identification: 529900N0KW9C059CPZ46

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

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

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

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

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

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

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

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

with a social objective

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



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

The Management Company and the Investment Manager applied the Credit Suisse Asset Management (CSAM) Sustainable Investing Policy to this Subfund. This Subfund promoted the following environmental and social characteristics:

- to invest into companies that comply with international treaties on controversial weapons (norms-based exclusions on direct investments)
- not to invest into companies that derive more than 5% of their revenue from conventional weapons and firearms, tobacco production, gambling, or adult entertainment (values-based exclusions on direct investments)
- not to invest into companies that derive more than 20% of their revenue from tobacco distribution, conventional weapons support systems or coal (i.e., coal mining and coal-based electricity generation) (values-based exclusions on direct investments).
- adherence to, and conducting business activities in accordance with, international norms such as the "United Nations Global Compact Principles" (UNGC) (business-conduct exclusions on direct investments)
- higher exposure to investments with positive or neutral Fixed Income ESG signal and limit exposure to investments with negative Fixed Income ESG signal within the defined limits
- contribution to sustainable practices through the inclusion of the Subfund's investments into CSAM's centralized engagement approach, in line with CSAM's fiduciary duty (Active Ownership)

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

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

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

How did the sustainability indicators perform?

The table below shows the output of the Sustainability Indicators applicable to this Subfund as of 31.05.2023. While the sustainability indicators have been monitored continuously during the reference period, the data below does not represent an average for the reference period.

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

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

ESG controversy flag	Green: 17.06%, Yellow: 4.81%, Orange: 10.04%, Red: 0.00%, Not ratable**: 64.50%, No data coverage**: 3.58%	Investment exposure by ESG controversy flag: Green: 0–100% Yellow: 0–100% Orange: 0–100% Red: 0–100%
CSAM ESG exclusions***	Pre- and post-trade checks are in place to detect investments that breach the ESG exclusions. Any detected breach is escalated and remedied.	This indicator reflects that the portfolio complied with the applicable ESG exclusions as described in the exclusion section of the website (during the entire reference period, CSAM adhered to ESG exclusion criteria, as stated in the CSAM Sustainable Investing Policy)
Proprietary fixed income ESG signal	Positive: 25.81%, Neutral: 18.22%, Negative: 0.00%, Not rated: 0.00%, Not ratable**: 55.97%	Portfolio exposure by proprietary fixed income ESG signal Positive: 0–100% Neutral: 0–100% Negative: 0–100%

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

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

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

● ...and compared to previous periods?

A comparison of the portfolio's performance of the sustainability indicators compared to previous periods will be available as of the next reference period.

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

The Subfund did not make any sustainable investments.

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

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

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

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

Investments must not:

5. have a significant negative contribution to climate change. This criterion makes use of an indicator that flags the biggest emitters of greenhouse gas globally and relates to PAI 1, 2, 3 and 15.
6. be subject to norms-, value and business conduct exclusions and other investment restrictions which address PAI 4, 10, 14 and 16.
7. be subject to severe ESG controversies which address PAI 7 and 10 where 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.

8. be strongly lagging its industry peers in overall ESG performance. This criterion has been applied to cover the remainder of the PAI to the extent possible.

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

Sustainable Investments were aligned with the 'OECD Guidelines for Multinational Enterprises' and the 'UN Guiding Principles on Business and Human Rights'. The alignment was assessed through the CS business conduct framework as part of the CS ESG Exclusion framework.

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

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

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



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

The following table provides the exposure to all mandatory PAI from the Commission Delegated Regulation (EU) 2022/1288. The Adverse Sustainability Indicator/Metric values are calculated as an average based on quarterly data representing the reference period from 01.06.2022 - 31.05.2023.

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

Please refer to the CSAM ESG website (www.credit-suisse.com/esg) to get further information on the CSAM PAI framework including potential limitations in the methodology to consider PAI.

Adverse Sustainability Indicator / Metric	Impact *	Eligible Assets (%) **	Data Coverage (%) ***
Indicators applicable to investments in investee companies			
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS			
GHG Emissions			
1. GHG emissions Scope 1 (in metric tons)	561.57	47.44	22.52
1. GHG emissions Scope 2 (in metric tons)	119.80	47.44	22.52
1. GHG emissions Scope 3 (in metric tons)	11'224.38	47.44	22.52
1. GHG emissions Total (in metric tons)	11'865.49	47.44	22.17
2. Carbon footprint (Scope 1,2 and 3 in metric tons per EUR million invested)	54.91	47.44	22.17
3. GHG intensity of investee companies (Scope 1,2, and 3 in metric tons per EUR million revenue)	301.54	47.44	33.51
4. Exposure to companies active in the fossil fuel sector (in percent) ****	1.51	47.44	38.74

5. Share of nonrenewable energy consumption and production (in percent)	23.54	47.44	35.45
6.A. Energy consumption intensity per high impact climate sector - NACE A (in GWh per EUR million revenue) *****	0.00	47.44	24.92
6.B. Energy consumption intensity per high impact climate sector - NACE B (in GWh per EUR million revenue) *****	0.00	47.44	24.92
6.C. Energy consumption intensity per high impact climate sector - NACE C (in GWh per EUR million revenue) *****	0.00	47.44	24.92
6.D. Energy consumption intensity per high impact climate sector - NACE D (in GWh per EUR million revenue) *****	0.00	47.44	24.92
6.E. Energy consumption intensity per high impact climate sector - NACE E (in GWh per EUR million revenue) *****	0.00	47.44	24.92
6.F. Energy consumption intensity per high impact climate sector - NACE F (in GWh per EUR million revenue) *****	0.00	47.44	24.92
6.G. Energy consumption intensity per high impact climate sector - NACE G (in GWh per EUR million revenue) *****	0.00	47.44	24.92
6.H. Energy consumption intensity per high impact climate sector - NACE H (in GWh per EUR million revenue) *****	0.02	47.44	24.92
6.L. Energy consumption intensity per high impact climate sector - NACE L (in GWh per EUR million revenue) *****	0.00	47.44	24.92
Biodiversity			
7. Activities negatively affecting biodiversity sensitive areas (in percent)	0.00	47.44	38.74
Water			
8. Emissions to water (in metric tons, per million EUR invested)	0.00	47.44	2.16
Waste			
9. Hazardous waste ratio (in metric tons, per million EUR invested)	0.00	47.44	7.23
SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS			
Social and employee matters			
10. Violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	0.00	47.44	39.02
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	15.37	47.44	38.74
12. Unadjusted gender pay gap (in percent of male gross earnings)	0.41	47.44	2.82
13. Board gender diversity (female board members, expressed as a percentage of all board members)	12.95	47.44	33.54
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons) (in percent)	0.00	47.44	38.74
Indicators applicable to investments in sovereigns and supranationals			
Environmental			
15. GHG intensity (Scope 1, 2, and 3 in metric tons per EUR million GDP)	46.07	35.41	20.63

Social

16. Investee countries subject to social violations (absolute)	0.00	35.41	20.63
16. Investee countries subject to social violations (relative)	0.00	35.41	20.63

Indicators applicable to investments in real estate assets

Fossil fuels

17. Exposure to fossil fuels through real estate assets (in percent)	n/a	0.00	0.00
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Energy efficiency

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

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

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

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

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



What were the top investments of this financial product?

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

31.05.2023

Largest investments	NACE Sector code	% Assets	Country
NETHERLANDS (KINGDOM OF) / 1.75% / 15.07.2023	O. Public administration and defense; compulsory social security	5.55	Netherlands
BELGIUM KINGDOM OF (GOVERNMENT)	O. Public administration and defense; compulsory social security	4.18	Belgium
BELGIUM KINGDOM OF (GOVERNMENT)	O. Public administration and defense; compulsory social security	4.09	Belgium
GERMANY (FEDERAL REPUBLIC OF)	O. Public administration and defense; compulsory social security	3.00	Germany
EUROPEAN FINANCIAL STABILITY FACILITY / 0.13% / 17.10.2023	U. Activities of extraterritorial organizations and bodies	2.98	Supranational
LANDWIRTSCHAFTLICHE RENTENBANK / 0.05% / 12.06.2023	K. Financial and insurance activities	2.74	Germany
SVENSKA HANDELSBANKEN AB	K. Financial and insurance activities	2.73	Sweden
EUROFIMA	K. Financial and insurance activities	2.72	Supranational
EUROCLEAR BANK SA	K. Financial and insurance activities	2.72	Belgium
ANZ NEW ZEALAND INTL LTD (LONDON BRANCH) / 0.13% / 22.09.2023	K. Financial and insurance activities	2.71	Australia
OESTERREICHISCHE KONTROLLBANK AG	K. Financial and insurance activities	2.70	Austria
GERMANY (FEDERAL REPUBLIC OF)	O. Public administration and defense; compulsory social security	2.67	Germany
QUEBEC (PROVINCE OF) / 2.25% / 17.07.2023	O. Public administration and defense; compulsory social security	2.23	Canada
ABN AMRO BANK NV / 0.50% / 17.07.2023	K. Financial and insurance activities	2.19	Netherlands

TOTALENERGIES CAPITAL INTERNATIONAL SA /
0.25% / 12.07.2023

K. Financial and insurance activities 2.19 France

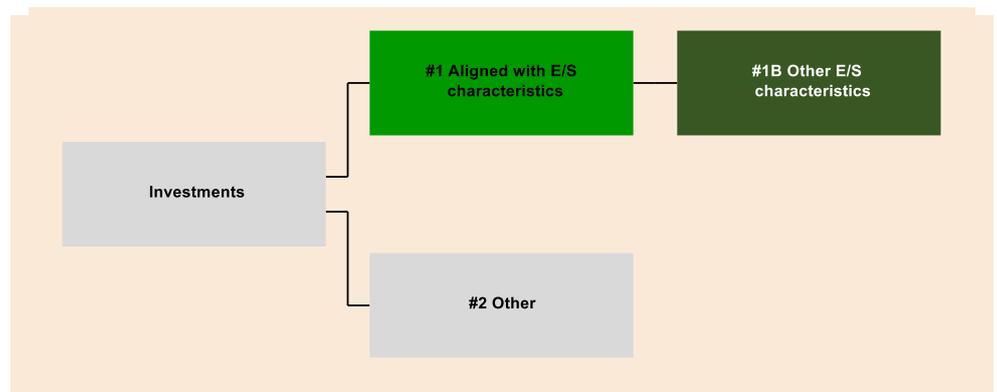
* Look-through enabled where possible, excl. cash and derivatives. Portfolio Exposure as of 31.05.2023. It does not represent an average for the reference period.



What was the proportion of sustainability-related investments?

Asset allocation describes the share of investments in specific assets.

What was the asset allocation?



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

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

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

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

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

The proportion of investments used to meet the environmental or social characteristics promoted by this Subfund (category #1 above) was 78.61% of its total net assets. Within this category the Subfund held a proportion of 0.00% of its total net assets in sustainable investments (category #1A above). The data is valid as of 31.05.2023. It does not represent an average for the reference period.

In which economic sectors were the investments made?

Subfund Sectoral Exposure

NACE Sector Code *	Portfolio Exposure **
C. Manufacturing	2.72%
H. Transportation and storage	1.84%
K. Financial and insurance activities	55.97%
O. Public administration and defense; compulsory social security	30.10%
U. Activities of extraterritorial organizations and bodies	2.98%
Others	6.40%

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

** Portfolio Exposure as of 31.05.2023. It does not represent an average for the reference period. The "Other" category can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

Subfund Exposure to Fossil Fuels Sub-Sectors

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

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

** Portfolio Exposure as of 31.05.2023. It does not represent an average for the reference period.

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

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



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

As of 31.05.2023, 0% of the Subfund's investments were made into sustainable investments with an environmental objective aligned with the EU Taxonomy.

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

Yes

In fossil gas

In nuclear energy

No

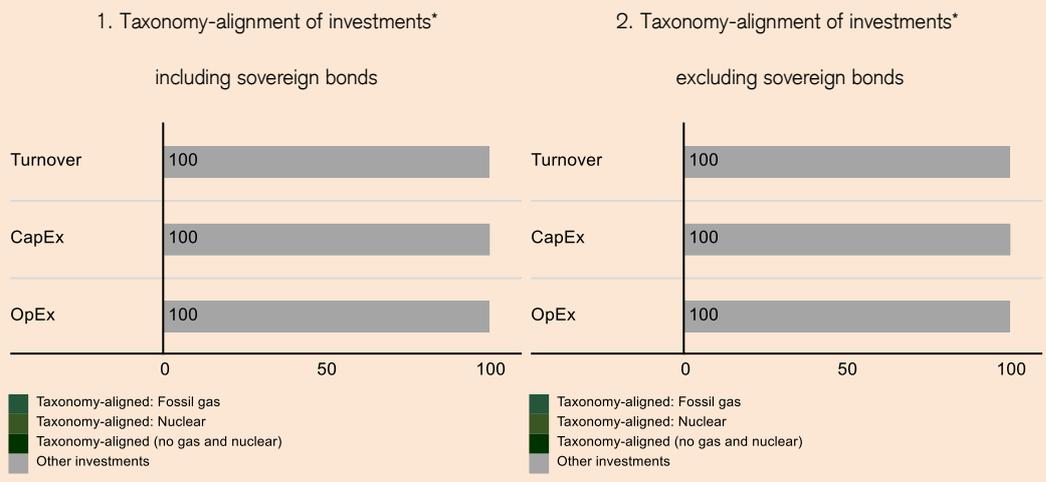
⁵ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas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

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

Taxonomy-aligned activities are expressed as a share of:

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

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



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

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

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

Of the 0% of sustainable investments with an environmental objective aligned with the EU Taxonomy during the Reference Period, 0% were made in transitional activities and 0% in enabling activities.

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

A comparison of the portfolio's investments that were aligned with the EU Taxonomy compared to previous periods will be available as of the next reference period.

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

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

As of 31.05.2023, 0.00% of the Subfund's investments were made into sustainable investments with an environmental objective that was not aligned with the EU Taxonomy.

What was the share of socially sustainable investments?

As of 31.05.2023, 0.00% of the Subfund's investments were made into socially sustainable investments.

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

As of 31.05.2023, 21.39% of the Subfund's investments were made into "other".

Investments such as cash, derivatives and structured products may have fallen under "other" since such instruments did not contribute to the E/S characteristics of this Subfund. More information about the portfolio exposure to such investments can be found in the financial section of this annual report. Such investments did not have minimum environmental or social safeguards. They may have been used as efficient portfolio management tools, for cash management, for hedging purposes, or as an additional source of return. Additionally, investments may have fallen under "other" if insufficient ESG-related information was available. This applied in particular to asset classes for which ESG Factors were insufficiently defined or insufficient ESG related information was available. Where possible, minimum environmental or social safeguards have been applied to these underlying securities by ensuring that CSAM ESG exclusions were adhered to.



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

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

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

- Norms-based Exclusions

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

- Values-based Exclusions

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

- Business-conduct Exclusions

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

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

- Identification of material ESG Factors

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

- ESG security analysis

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

- Security selection and portfolio implementation

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

- Portfolio monitoring

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

- Engagement

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



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

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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

Credit Suisse Money Market Fund - USD

Statement of net assets as per 31/05/2023

Credit Suisse Money Market Fund - USD

(in USD)

Bank deposits	
Bank deposits, at sight	2,308,622.44
Time deposits	52,000,000.00
Transferable securities	
Bonds	331,384,679.96
Other assets	
Interests receivable	864,431.37
Total assets	386,557,733.77
Liabilities	-607,755.41
Net asset value	385,949,978.36
- thereof share class B	111,674,333.59
- thereof share class DB	160,575,293.49
- thereof share class EB	47,592,618.89
- thereof share class IB	46,987,904.22
- thereof share class IB100	0.00
- thereof share class UB	19,119,828.17
Shares in circulation	
Share class B	100,801.080
Share class DB	141,189.696
Share class EB	43,346.572
Share class IB	41,624.528
Share class IB100	0.000
Share class UB	175,263.848
Net asset value per share	
Share class B	USD 1,107.87
Share class DB	USD 1,137.30
Share class EB	USD 1,097.96
Share class IB	USD 1,128.85
Share class IB100	USD 0.00
Share class UB	USD 109.09

Profit and loss accounts from 01/06/2022 until 31/05/2023

Credit Suisse Money Market Fund - USD

(in USD)

Income from bank deposits	86,790.48
- thereof share class B	9,098.21
- thereof share class DB	17,887.01
- thereof share class EB	1,946.57
- thereof share class IB	3,232.92
- thereof share class IB100	53,363.06
- thereof share class UB	1,262.71
Income from money market instruments	2,459,294.43
- thereof share class B	596,728.86
- thereof share class DB	966,029.50
- thereof share class EB	289,336.56
- thereof share class IB	235,382.59
- thereof share class IB100	288,856.75
- thereof share class UB	82,960.17
Income from securities	
Bonds	13,974,419.87
- thereof share class B	3,407,134.62
- thereof share class DB	5,537,039.10
- thereof share class EB	1,581,236.50
- thereof share class IB	1,327,645.93
- thereof share class IB100	1,655,166.19
- thereof share class UB	466,197.53
Other income	1,501.62
- thereof share class B	380.31
- thereof share class DB	564.97
- thereof share class EB	176.67
- thereof share class IB	149.16
- thereof share class IB100	179.62
- thereof share class UB	50.89

Adjustment to current income due to issuance of shares	5,794,563.77
- thereof share class B	362,211.11
- thereof share class DB	2,444,642.51
- thereof share class EB	2,082,483.80
- thereof share class IB	109,567.17
- thereof share class IB100	705,263.25
- thereof share class UB	90,395.93
Total income	22,316,570.17
- thereof share class B	4,375,553.11
- thereof share class DB	8,966,163.09
- thereof share class EB	3,955,180.10
- thereof share class IB	1,675,977.77
- thereof share class IB100	2,702,828.87
- thereof share class UB	640,867.23
Interest paid on bank overdraft / negative interest	1.01
- thereof share class B	0.27
- thereof share class DB	0.37
- thereof share class EB	0.05
- thereof share class IB	0.10
- thereof share class IB100	0.19
- thereof share class UB	0.03
Management company fees	182,738.57
- thereof share class B	45,051.15
- thereof share class DB	71,703.40
- thereof share class EB	18,609.29
- thereof share class IB	17,486.38
- thereof share class IB100	23,844.69
- thereof share class UB	6,043.66
Investment management fees	1,087,482.16
- thereof share class B	636,601.80
- thereof share class DB	48,210.07
- thereof share class EB	164,528.76
- thereof share class IB	154,294.18
- thereof share class IB100	19,870.58
- thereof share class UB	63,976.77

Depository bank fees	202,104.94
- thereof share class B	49,950.00
- thereof share class DB	79,603.17
- thereof share class EB	20,649.93
- thereof share class IB	19,374.89
- thereof share class IB100	25,831.78
- thereof share class UB	6,695.17
Other charges	142,746.51
- thereof share class B	34,392.09
- thereof share class DB	54,721.38
- thereof share class EB	14,311.97
- thereof share class IB	13,362.30
- thereof share class IB100	21,338.44
- thereof share class UB	4,620.33
Adjustment to current income due to redemption of shares	9,850,004.48
- thereof share class B	1,249,289.21
- thereof share class DB	4,690,783.20
- thereof share class EB	2,654,762.52
- thereof share class IB	414,210.28
- thereof share class IB100	703,117.39
- thereof share class UB	137,841.88
Total expenses	11,465,077.67
- thereof share class B	2,015,284.52
- thereof share class DB	4,945,021.59
- thereof share class EB	2,872,862.52
- thereof share class IB	618,728.13
- thereof share class IB100	794,003.07
- thereof share class UB	219,177.84
Net investment income	10,851,492.50
- thereof share class B	2,360,268.59
- thereof share class DB	4,021,141.50
- thereof share class EB	1,082,317.58
- thereof share class IB	1,057,249.64
- thereof share class IB100	1,908,825.80
- thereof share class UB	421,689.39

Realised capital gains (losses)	1,641,999.10
- thereof share class B	358,352.68
- thereof share class DB	468,866.86
- thereof share class EB	490,283.79
- thereof share class IB	221,000.30
- thereof share class IB100	16,118.68
- thereof share class UB	87,376.79
Realised income	12,493,491.60
- thereof share class B	2,718,621.27
- thereof share class DB	4,490,008.36
- thereof share class EB	1,572,601.37
- thereof share class IB	1,278,249.94
- thereof share class IB100	1,924,944.48
- thereof share class UB	509,066.18
Net change in unrealised capital gains (losses)	2,408,382.04
- thereof share class B	454,777.58
- thereof share class DB	953,190.88
- thereof share class EB	75,928.19
- thereof share class IB	110,715.36
- thereof share class IB100	781,100.79
- thereof share class UB	32,669.24
Net income	14,901,873.64
- thereof share class B	3,173,398.85
- thereof share class DB	5,443,199.24
- thereof share class EB	1,648,529.56
- thereof share class IB	1,388,965.30
- thereof share class IB100	2,706,045.27
- thereof share class UB	541,735.42

Distribution of net investment income

Credit Suisse Money Market Fund - USD

(in USD)

Net investment income of period	10,851,492.50
- thereof share class B	2,360,268.59
- thereof share class DB	4,021,141.50
- thereof share class EB	1,082,317.58
- thereof share class IB	1,057,249.64
- thereof share class IB100	1,908,825.80
- thereof share class UB	421,689.39
Distributable capital gains of previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class IB100	0.00
- thereof share class UB	0.00
Distributable capital gains of period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class IB100	0.00
- thereof share class UB	0.00
Balance carried forward from previous period	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class IB100	0.00
- thereof share class UB	0.00

Income available for distribution	10,851,492.50
- thereof share class B	2,360,268.59
- thereof share class DB	4,021,141.50
- thereof share class EB	1,082,317.58
- thereof share class IB	1,057,249.64
- thereof share class IB100	1,908,825.80
- thereof share class UB	421,689.39
Income distribution	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class IB100	0.00
- thereof share class UB	0.00
Income retained for reinvestment	10,851,492.50
- thereof share class B	2,360,268.59
- thereof share class DB	4,021,141.50
- thereof share class EB	1,082,317.58
- thereof share class IB	1,057,249.64
- thereof share class IB100	1,908,825.80
- thereof share class UB	421,689.39
Balance carried forward	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class IB100	0.00
- thereof share class UB	0.00

Three-year comparison

Credit Suisse Money Market Fund - USD

(in USD)

Net assets

31/05/2021	1,250,249,246.77
- Share class B	254,657,568.25
- Share class DB	459,780,909.30
- Share class EB	45,877,667.91
- Share class IB	128,508,070.32
- Share class IB100	338,702,264.66
- Share class UB	22,722,766.33
31/05/2022	806,419,342.99
- Share class B	188,582,748.34
- Share class DB	310,928,216.22
- Share class EB	36,021,214.98
- Share class IB	99,501,543.03
- Share class IB100	148,532,405.44
- Share class UB	22,853,214.98
31/05/2023	385,949,978.36
- Share class B	111,674,333.59
- Share class DB	160,575,293.49
- Share class EB	47,592,618.89
- Share class IB	46,987,904.22
- Share class IB100	0.00
- Share class UB	19,119,828.17

Shares in circulation

31/05/2021	
- Share class B	235,522.263
- Share class DB	417,403.716
- Share class EB	42,939.303
- Share class IB	116,996.431
- Share class IB100	332,343.248
- Share class UB	213,851.665
31/05/2022	
- Share class B	174,918.899
- Share class DB	282,012.211
- Share class EB	33,761.083
- Share class IB	90,715.112
- Share class IB100	145,600.000
- Share class UB	215,491.123

31/05/2023	
- Share class B	100,801.080
- Share class DB	141,189.696
- Share class EB	43,346.572
- Share class IB	41,624.528
- Share class IB100	0.000
- Share class UB	175,263.848

Net asset value per share

31/05/2021	
- Share class B	1,081.25
- Share class DB	1,101.53
- Share class EB	1,068.43
- Share class IB	1,098.39
- Share class IB100	1,019.13
- Share class UB	106.25

31/05/2022	
- Share class B	1,078.12
- Share class DB	1,102.53
- Share class EB	1,066.94
- Share class IB	1,096.86
- Share class IB100	1,020.14
- Share class UB	106.05

31/05/2023	
- Share class B	1,107.87
- Share class DB	1,137.30
- Share class EB	1,097.96
- Share class IB	1,128.85
- Share class IB100	0.00
- Share class UB	109.09

Change in net assets

Credit Suisse Money Market Fund - USD

(in USD)

Net assets, beginning of period	806,419,342.99
- thereof share class B	188,582,748.34
- thereof share class DB	310,928,216.22
- thereof share class EB	36,021,214.98
- thereof share class IB	99,501,543.03
- thereof share class IB100	148,532,405.44
- thereof share class UB	22,853,214.98
Distributions	0.00
- thereof share class B	0.00
- thereof share class DB	0.00
- thereof share class EB	0.00
- thereof share class IB	0.00
- thereof share class IB100	0.00
- thereof share class UB	0.00
Subscriptions	742,339,388.72
- thereof share class B	55,739,648.47
- thereof share class DB	377,627,321.00
- thereof share class EB	199,043,963.84
- thereof share class IB	10,493,414.75
- thereof share class IB100	89,191,089.00
- thereof share class UB	10,243,951.66
Redemptions	-1,181,766,067.70
- thereof share class B	-136,708,540.17
- thereof share class DB	-535,669,583.66
- thereof share class EB	-189,693,368.21
- thereof share class IB	-64,700,661.97
- thereof share class IB100	-240,427,393.85
- thereof share class UB	-14,566,519.84
Income equalization	4,055,440.71
- thereof share class B	887,078.10
- thereof share class DB	2,246,140.69
- thereof share class EB	572,278.72
- thereof share class IB	304,643.11
- thereof share class IB100	-2,145.86
- thereof share class UB	47,445.95

Net income	14,901,873.64
- thereof share class B	3,173,398.85
- thereof share class DB	5,443,199.24
- thereof share class EB	1,648,529.56
- thereof share class IB	1,388,965.30
- thereof share class IB100	2,706,045.27
- thereof share class UB	541,735.42
Net assets, end of period	385,949,978.36
- thereof share class B	111,674,333.59
- thereof share class DB	160,575,293.49
- thereof share class EB	47,592,618.89
- thereof share class IB	46,987,904.22
- thereof share class IB100	0.00
- thereof share class UB	19,119,828.17

Shares in circulation

Credit Suisse Money Market Fund - USD

Balance, beginning of period

- Share class B	174,918.899
- Share class DB	282,012.211
- Share class EB	33,761.083
- Share class IB	90,715.112
- Share class IB100	145,600.000
- Share class UB	215,491.123

Issued shares

- Share class B	51,347.521
- Share class DB	340,282.861
- Share class EB	184,362.958
- Share class IB	9,450.556
- Share class IB100	86,700.000
- Share class UB	95,660.710

Redeemed shares

- Share class B	-125,465.340
- Share class DB	-481,105.376
- Share class EB	-174,777.469
- Share class IB	-58,541.140
- Share class IB100	-232,300.000
- Share class UB	-135,887.985

Balance, end of period

- Share class B	100,801.080
- Share class DB	141,189.696
- Share class EB	43,346.572
- Share class IB	41,624.528
- Share class IB100	0.000
- Share class UB	175,263.848

Assets as per 31/05/2023

Credit Suisse Money Market Fund - USD

	Balance 01/06/2022	Purchases ¹	Sales ¹	Balance 31/05/2023	Price	Value in USD	% of NAV
Transferable securities, that are listed or traded on an official stock exchange							
Zerobonds							
Zerobonds in USD							
Toyota Motor Fi 23 0% (XS2613837561)	0	11,000,000	0	11,000,000	99.39	10,932,592	2.83
Vereinigte Staaten 23 0% (US912796XY07)	0	15,000,000	4,000,000	11,000,000	99.38	10,932,194	2.83
Euroclear Bank 23 0% (BE6340953635)	0	11,000,000	0	11,000,000	99.12	10,902,974	2.82
KDB London 23 0% (XS2597739031)	0	15,000,000	5,000,000	10,000,000	99.90	9,990,400	2.59
Sumitomo Mitsui 23 0% (BE6341479077)	0	15,000,000	5,000,000	10,000,000	99.89	9,988,899	2.59
Kommunalfin 23 0%	0	10,000,000	0	10,000,000	99.87	9,987,338	2.59
Akademiska Hus 23 0% (XS2623049496)	0	10,000,000	0	10,000,000	99.44	9,944,229	2.58
ABAMRO 23 0%	0	10,000,000	0	10,000,000	99.39	9,938,580	2.58
DZ BANK 23 0%(XS2580653959)	0	20,000,000	10,000,000	10,000,000	99.28	9,928,010	2.57
Belfius Finance Co 23 0% (XS2590139924)	0	15,000,000	5,000,000	10,000,000	98.94	9,893,847	2.56
Vereinigte Staaten 23 0% (US912797GA96)	0	12,000,000	3,000,000	9,000,000	99.18	8,925,964	2.31
Vereinigte Staaten 23 0% (US912797GF83)	0	15,000,000	6,000,000	9,000,000	99.05	8,914,440	2.31
BNG 23 0%	0	8,500,000	0	8,500,000	99.93	8,493,995	2.20
Coop Rabobank 23 0% (XS2596586169)	0	8,000,000	0	8,000,000	99.86	7,988,768	2.07
Eurofima Basel 23 0% (XS2627358695)	0	8,000,000	0	8,000,000	99.23	7,938,617	2.06
Vereinigte Staaten 23 0% (US912796Y379)	0	10,000,000	3,000,000	7,000,000	99.14	6,940,043	1.80
Mits UFJ Tr Bk 23 0%	0	7,000,000	0	7,000,000	98.64	6,904,715	1.79
Vereinigte Staaten 23 0% (US912796ZS11)	0	13,000,000	8,000,000	5,000,000	99.53	4,976,495	1.29
Vereinigte Staaten 23 0% (US912796Z442)	0	5,000,000	0	5,000,000	98.78	4,939,201	1.28
Zurich Finance Irel 23 0%	0	5,000,000	0	5,000,000	97.44	4,872,008	1.26
OP Corp Bank 24 0%	0	4,000,000	0	4,000,000	96.31	3,852,437	1.00
Vereinigte Staaten 23 0% (US912796XQ72)	0	5,000,000	1,500,000	3,500,000	99.36	3,477,688	0.90
Banque Postale 23 0%	0	3,000,000	0	3,000,000	98.95	2,968,502	0.77
Vereinigte Staaten 23 0% (US912797FA06)	0	3,000,000	0	3,000,000	98.22	2,946,456	0.76
Coop Rabobank 23 0% (XS2569437358)	0	3,000,000	0	3,000,000	97.12	2,913,671	0.75
NWB 23 0%(XS2608819228)	0	2,500,000	0	2,500,000	99.58	2,489,540	0.65
ABAMRO 22 0%(XS2509919242)	0	5,500,000	5,500,000	0	0.00	0	0.00

	Balance			Balance 31/05/2023	Price	Value in USD	% of NAV
	01/06/2022	Purchases ¹	Sales ¹				
ABAMRO 22 0%(XS2483842477)	20,000,000	0	20,000,000	0	0.00	0	0.00
ACOSS 22 0%	20,000,000	0	20,000,000	0	0.00	0	0.00
ACOSS 23 0%(XS2538430559)	0	30,000,000	30,000,000	0	0.00	0	0.00
ACOSS 23 0%(XS2580898398)	0	20,000,000	20,000,000	0	0.00	0	0.00
Akademiska Hus 23 0% (XS2585170165)	0	3,000,000	3,000,000	0	0.00	0	0.00
Allianz 23 0%	0	14,000,000	14,000,000	0	0.00	0	0.00
Banque Postale 22 0%	20,000,000	0	20,000,000	0	0.00	0	0.00
BCEE 22 0%(XS2440788268)	20,000,000	0	20,000,000	0	0.00	0	0.00
BCEE 22 0%(XS2488473013)	20,000,000	0	20,000,000	0	0.00	0	0.00
BCEE 23 0%	0	7,000,000	7,000,000	0	0.00	0	0.00
Belfius Finance Co 22 0%	20,000,000	0	20,000,000	0	0.00	0	0.00
Belfius Finance Co 23 0% (XS2553440301)	0	15,000,000	15,000,000	0	0.00	0	0.00
BFCM 22 0%(FR0127435784)	0	4,000,000	4,000,000	0	0.00	0	0.00
BFCM 22 0%(FR0127099549)	0	10,000,000	10,000,000	0	0.00	0	0.00
BNG 22 0%	5,000,000	0	5,000,000	0	0.00	0	0.00
BPCE 22 0%	0	18,000,000	18,000,000	0	0.00	0	0.00
City of Malmo 22 0%	20,000,000	0	20,000,000	0	0.00	0	0.00
Coop Rabobank 22 0% (XS2431435432)	15,000,000	0	15,000,000	0	0.00	0	0.00
Coop Rabobank 22 0% (XS2478271880)	6,000,000	0	6,000,000	0	0.00	0	0.00
Coop Rabobank 23 0% (XS2478164374)	0	5,000,000	5,000,000	0	0.00	0	0.00
Coop Rabobank 23 0% (XS2545624830)	0	15,000,000	15,000,000	0	0.00	0	0.00
DZ BANK 22 0%	20,000,000	0	20,000,000	0	0.00	0	0.00
DZ BANK 23 0%(XS2500410126)	0	20,000,000	20,000,000	0	0.00	0	0.00
EFI 22 0%(BE6336358278)	0	15,000,000	15,000,000	0	0.00	0	0.00
EFI 22 0%(BE6334639547)	20,000,000	0	20,000,000	0	0.00	0	0.00
EFI 22 0%(BE6336011687)	0	15,000,000	15,000,000	0	0.00	0	0.00
EFI 22 0%(BE6336568439)	0	13,000,000	13,000,000	0	0.00	0	0.00
EFI 23 0%	0	10,000,000	10,000,000	0	0.00	0	0.00
EIB 22 0%(XS2543295096)	0	20,000,000	20,000,000	0	0.00	0	0.00
EIB 22 0%(XS2522653174)	0	15,000,000	15,000,000	0	0.00	0	0.00
Euroclear Bank 22 0% (BE6335418578)	10,000,000	0	10,000,000	0	0.00	0	0.00
Euroclear Bank 22 0% (BE6336010671)	0	18,000,000	18,000,000	0	0.00	0	0.00
Euroclear Bank 22 0% (BE6338156795)	0	5,000,000	5,000,000	0	0.00	0	0.00
Euroclear Bank 23 0% (BE6339383455)	0	15,000,000	15,000,000	0	0.00	0	0.00
Eurofima Basel 22 0% (XS2528327005)	0	15,000,000	15,000,000	0	0.00	0	0.00
Eurofima Basel 22 0% (XS2470612073)	20,000,000	0	20,000,000	0	0.00	0	0.00
Eurofima Basel 23 0% (XS2595856787)	0	7,200,000	7,200,000	0	0.00	0	0.00
Exp-Imp Bank Korea 22 0%	17,500,000	0	17,500,000	0	0.00	0	0.00
FMS 22 0%	5,000,000	0	5,000,000	0	0.00	0	0.00
J.P Morgan 23 0%	0	10,000,000	10,000,000	0	0.00	0	0.00

	Balance			Balance				
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	Value in USD	% of NAV	
KDB London 22 0% (XS2529905775)	0	15,000,000	15,000,000	0	0.00	0	0.00	
KDB London 22 0%(XS244474337)	15,000,000	0	15,000,000	0	0.00	0	0.00	
KDB London 23 0% (XS2562494992)	0	15,000,000	15,000,000	0	0.00	0	0.00	
Landw Rentenbank 22 0%	0	15,000,000	15,000,000	0	0.00	0	0.00	
Ldkr Baden-W-Foerd 22 0% (XS2489606553)	0	15,000,000	15,000,000	0	0.00	0	0.00	
Ldkr Baden-W-Foerd 22 0% (XS2469357698)	15,000,000	0	15,000,000	0	0.00	0	0.00	
Ldkr Baden-W-Foerd 22 0% (XS2454013538)	3,000,000	0	3,000,000	0	0.00	0	0.00	
Mits UFJ Tr Bk 22 0%	15,000,000	0	15,000,000	0	0.00	0	0.00	
NRW.BANK 22 0%	20,000,000	0	20,000,000	0	0.00	0	0.00	
NRW.BANK 23 0%	0	15,000,000	15,000,000	0	0.00	0	0.00	
NWB 23 0%(XS2589244792)	0	14,000,000	14,000,000	0	0.00	0	0.00	
Oesterreich 22 0%	20,000,000	0	20,000,000	0	0.00	0	0.00	
Oesterreich 23 0%	25,000,000	0	25,000,000	0	0.00	0	0.00	
OP Corp Bank 23 0%	0	15,000,000	15,000,000	0	0.00	0	0.00	
Prov Quebec 22 0%	0	10,000,000	10,000,000	0	0.00	0	0.00	
Sachsen-Anhalt 23 0%	0	15,000,000	15,000,000	0	0.00	0	0.00	
SEB 22 0%(XS2488441325)	0	15,000,000	15,000,000	0	0.00	0	0.00	
SEB 22 0%(XS2424514813)	0	16,000,000	16,000,000	0	0.00	0	0.00	
Stadt Goteborg 23 0%	0	5,500,000	5,500,000	0	0.00	0	0.00	
Sum Mit Trst 23 0%	0	15,000,000	15,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 22 0% (BE6331076800)	12,000,000	0	12,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 22 0% (BE6336970577)	0	15,000,000	15,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 23 0% (BE6338968181)	0	15,000,000	15,000,000	0	0.00	0	0.00	
Sumitomo Mitsui 23 0% (BE6337954711)	0	4,000,000	4,000,000	0	0.00	0	0.00	
Swedbank 22 0%(XS2469336858)	15,000,000	0	15,000,000	0	0.00	0	0.00	
Swedbank 22 0%(XS2496026712)	0	4,000,000	4,000,000	0	0.00	0	0.00	
Swedbank 23 0%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Toyota Motor Fi 22 0%	10,000,000	0	10,000,000	0	0.00	0	0.00	
Toyota Motor Fi 23 0% (XS2587168175)	0	15,000,000	15,000,000	0	0.00	0	0.00	
UBS London 22 0%	0	12,500,000	12,500,000	0	0.00	0	0.00	
UBS London 23 0%	10,000,000	0	10,000,000	0	0.00	0	0.00	
Vereinigte Staaten 22 0% (US912796YZ62)	0	5,000,000	5,000,000	0	0.00	0	0.00	
Vereinigte Staaten 22 0% (US912796YR47)	0	22,500,000	22,500,000	0	0.00	0	0.00	
Vereinigte Staaten 22 0% (US912796U641)	5,000,000	10,000,000	15,000,000	0	0.00	0	0.00	
Vereinigte Staaten 22 0% (US912796N968)	8,000,000	10,000,000	18,000,000	0	0.00	0	0.00	
Vereinigte Staaten 22 0% (US912796S421)	10,000,000	0	10,000,000	0	0.00	0	0.00	
Vereinigte Staaten 22 0% (US912796R688)	10,000,000	0	10,000,000	0	0.00	0	0.00	

	Balance			Balance			
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	Value in USD	% of NAV
Vereinigte Staaten 22 0% (US912796X207)	0	3,000,000	3,000,000	0	0.00	0	0.00
Vereinigte Staaten 22 0% (US912796YS20)	0	5,500,000	5,500,000	0	0.00	0	0.00
Vereinigte Staaten 22 0% (US912796T585)	10,000,000	15,000,000	25,000,000	0	0.00	0	0.00
Vereinigte Staaten 22 0% TB (US912796Q441)	6,000,000	0	6,000,000	0	0.00	0	0.00
Vereinigte Staaten 22 0% TB (US912796J42)	22,000,000	0	22,000,000	0	0.00	0	0.00
Vereinigte Staaten 22 0% TB (US912796L640)	17,000,000	0	17,000,000	0	0.00	0	0.00
Vereinigte Staaten 22 0% TB (US912796M713)	4,000,000	14,000,000	18,000,000	0	0.00	0	0.00
Vereinigte Staaten 22 0% TB (US912796K576)	17,500,000	12,500,000	30,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796ZT93)	0	8,000,000	8,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796YA12)	0	20,000,000	20,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796CT41)	0	5,000,000	5,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796U310)	5,000,000	4,000,000	9,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796YM59)	0	12,000,000	12,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912797FN27)	0	5,000,000	5,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912797FM44)	0	5,000,000	5,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796ZG72)	0	4,000,000	4,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796T338)	10,000,000	0	10,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796YW32)	0	3,000,000	3,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796YB94)	0	2,000,000	2,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796ZJ12)	0	5,000,000	5,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796ZK84)	0	7,000,000	7,000,000	0	0.00	0	0.00
Vereinigte Staaten 23 0% (US912796S348)	5,000,000	5,000,000	10,000,000	0	0.00	0	0.00
Total Zerobonds in USD						191,981,601	49.74
Total Zerobonds						191,981,601	49.74
Bonds							
Bonds in USD							
FMS 24 2.75%	0	15,300,000	3,000,000	12,300,000	98.38	12,100,125	3.14
Prov Ontario 23 3.4%	0	17,000,000	5,000,000	12,000,000	99.26	11,910,960	3.09
Asian Develop Bank 23 0.25%	0	11,000,000	0	11,000,000	99.43	10,936,860	2.83
DBJ 23 3.125%	0	14,000,000	3,000,000	11,000,000	99.34	10,927,180	2.83

	Balance			Balance		Value	% of
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	in USD	NAV
Toronto Dominion Bk 23 3.5%	0	15,000,000	5,000,000	10,000,000	99.77	9,977,000	2.59
Landw Rentenbank 23 3.125%	0	9,000,000	0	9,000,000	98.98	8,908,290	2.31
Metropolitan Life 24 3.6%	0	8,750,000	0	8,750,000	98.91	8,654,888	2.24
NWB 24 1.125%	0	7,000,000	0	7,000,000	96.72	6,770,400	1.75
ASB Bank 23 3.75%	0	6,505,000	0	6,505,000	99.95	6,501,552	1.68
Kommuninv I Sve 23 0.5%	0	16,000,000	10,000,000	6,000,000	99.54	5,972,640	1.55
Kommuninv I Sve 23 0.25%	0	6,000,000	0	6,000,000	98.54	5,912,100	1.53
CIBC 23 3.5%	0	5,000,000	0	5,000,000	99.49	4,974,350	1.29
Kommunalbanken A/S 23 0.25%	0	5,000,000	0	5,000,000	97.33	4,866,300	1.26
Kred Wiederaufbau 23 2.125%	0	4,000,000	0	4,000,000	99.40	3,975,920	1.03
Inter-Am Dev Bk 24 3%	0	4,000,000	0	4,000,000	98.38	3,935,120	1.02
Inter-Am Dev Bk 23 0.25%	0	3,700,000	0	3,700,000	97.72	3,615,751	0.94
John Deere Cap 23 3.65%	0	3,000,000	0	3,000,000	99.44	2,983,110	0.77
SEB 23 0.55%	0	2,500,000	0	2,500,000	100.00	2,499,949	0.65
UBS London 23 0.375%	0	2,100,000	0	2,100,000	100.00	2,100,000	0.54
BNG 23 3%	0	2,000,000	0	2,000,000	99.27	1,985,400	0.51
World Bank 23 3%	0	2,000,000	0	2,000,000	99.25	1,985,000	0.51
Kommuninv I Sve 23 0.25%	0	2,000,000	0	2,000,000	99.05	1,981,040	0.51
EIB 23 0.25%	0	1,500,000	0	1,500,000	98.55	1,478,265	0.38
Kommunalbanken A/S 23 0.25%	0	1,200,000	0	1,200,000	99.34	1,192,032	0.31
Caterpillar Financ 23 0.45%	0	1,077,000	0	1,077,000	98.35	1,059,176	0.27
Metropolitan Life 24 0.4%	0	1,090,000	0	1,090,000	97.08	1,058,194	0.27
Kommunalbanken A/S 24 2.75%	0	660,000	0	660,000	98.14	647,717	0.17
Muni Finance 23 0.375%	0	500,000	0	500,000	98.75	493,760	0.13
AFD 23 0.75%	0	3,000,000	3,000,000	0	0.00	0	0.00
Afr.Entwicklg Bk 22 2.125%	0	2,000,000	2,000,000	0	0.00	0	0.00
African Dev Bank 23 7.375%	0	5,000,000	5,000,000	0	0.00	0	0.00
Asia Entwicklungsbk 22 1.75%	8,500,000	0	8,500,000	0	0.00	0	0.00
Asian Develop Bank 23 2.75%	10,000,000	0	10,000,000	0	0.00	0	0.00
Bank of England (Gov&Co) 23 0.5%	0	625,000	625,000	0	0.00	0	0.00
BNG 22 1.5%	2,000,000	0	2,000,000	0	0.00	0	0.00
BNG 23 0.75%	0	17,000,000	17,000,000	0	0.00	0	0.00
BNG 23 2.5%	0	8,000,000	8,000,000	0	0.00	0	0.00
CADES 23 0.375%	0	12,000,000	12,000,000	0	0.00	0	0.00
Canada Govt 22 2%	0	7,745,000	7,745,000	0	0.00	0	0.00
Caterpillar Financial 22 1.9%	7,000,000	0	7,000,000	0	0.00	0	0.00
CDC 23 1.5%	0	10,400,000	10,400,000	0	0.00	0	0.00
DBJ 22 2.125%	17,600,000	0	17,600,000	0	0.00	0	0.00
EIB 22 2.25%	15,000,000	0	15,000,000	0	0.00	0	0.00
EIB 23 1.375%	0	18,600,000	18,600,000	0	0.00	0	0.00
FMS 22 0.25%	7,000,000	0	7,000,000	0	0.00	0	0.00
FMS 22 2%	10,000,000	0	10,000,000	0	0.00	0	0.00
FMS 23 1.375%	0	3,000,000	3,000,000	0	0.00	0	0.00
FMS 23 2.75%	2,000,000	16,100,000	18,100,000	0	0.00	0	0.00
Inter-Am Dev Bk 23 0.5%	0	15,649,000	15,649,000	0	0.00	0	0.00
Inter-Am Dev Bk 23 2.5%	0	18,000,000	18,000,000	0	0.00	0	0.00
JPMorgan Chase 22 3.25%	1,800,000	0	1,800,000	0	0.00	0	0.00
JPMorgan Chase 23 2.7%	0	6,580,000	6,580,000	0	0.00	0	0.00
JPMorgan Chase 23 3.2%	0	5,000,000	5,000,000	0	0.00	0	0.00
KDB 23 3.375%	0	2,450,000	2,450,000	0	0.00	0	0.00
KFW 22 2%	8,000,000	0	8,000,000	0	0.00	0	0.00
Kommunalbanken A/S 22 0.25%	17,700,000	0	17,700,000	0	0.00	0	0.00
Kommunalfin 22 1.375%	5,000,000	0	5,000,000	0	0.00	0	0.00

	Balance			Balance			Value	% of
	01/06/2022	Purchases ¹	Sales ¹	31/05/2023	Price	in USD	NAV	
Kommuninv I Sve 22 0.246%	5,000,000	0	5,000,000	0	0.00	0	0.00	
Kommuninv I Sve 22 0.25%	7,500,000	6,000,000	13,500,000	0	0.00	0	0.00	
Kommuninv I Sve 22 2.625%	8,000,000	0	8,000,000	0	0.00	0	0.00	
Kred Wiederaufbau 22 2%	2,900,000	0	2,900,000	0	0.00	0	0.00	
Kred Wiederaufbau 22 2.375%	0	8,000,000	8,000,000	0	0.00	0	0.00	
Kred Wiederaufbau 23 0.125%	0	1,000,000	1,000,000	0	0.00	0	0.00	
Kred Wiederaufbau 23 0.25%	0	6,000,000	6,000,000	0	0.00	0	0.00	
Kred Wiederaufbau 23 1.625%	0	10,000,000	10,000,000	0	0.00	0	0.00	
Kred Wiederaufbau 23 2.125%	4,000,000	0	4,000,000	0	0.00	0	0.00	
Landw Rentenbank 23 1.875%	0	12,000,000	12,000,000	0	0.00	0	0.00	
Ldkr Baden-W-Foerd 23 0.25%	0	20,000,000	20,000,000	0	0.00	0	0.00	
Muni Finance 23 2.875%	5,000,000	12,500,000	17,500,000	0	0.00	0	0.00	
NRW.BANK 23 2.25%	0	18,600,000	18,600,000	0	0.00	0	0.00	
NWB 23 0.125%	11,000,000	10,500,000	21,500,000	0	0.00	0	0.00	
Oest Kontrollbank 22 1.625%	4,000,000	0	4,000,000	0	0.00	0	0.00	
Oest Kontrollbank 23 2.875%	0	20,000,000	20,000,000	0	0.00	0	0.00	
Poland 23 3%	0	5,000,000	5,000,000	0	0.00	0	0.00	
Prov Ontario 22 2.45%	21,805,000	0	21,805,000	0	0.00	0	0.00	
Prov Ontario 23 1.75%	0	6,700,000	6,700,000	0	0.00	0	0.00	
Prov Quebec 23 2.625%	0	2,789,000	2,789,000	0	0.00	0	0.00	
Societ Nat SNCF 23 0.625%	1,200,000	15,000,000	16,200,000	0	0.00	0	0.00	
Westpac Banking 22 2.5%	6,000,000	0	6,000,000	0	0.00	0	0.00	
World Bank 23 1.75%	0	17,400,000	17,400,000	0	0.00	0	0.00	
World Bank 23 2.125%	5,000,000	0	5,000,000	0	0.00	0	0.00	
Total Bonds in USD						139,403,079	36.12	
Total Bonds						139,403,079	36.12	
Total Transferable securities, that are listed or traded on an official stock exchange						331,384,680	85.86	
Total Transferable securities						331,384,680	85.86	
Bank deposits						54,308,622	14.07	
Other assets						864,431	0.22	
Total assets						386,557,734	100.16	
Liabilities						-607,755	-0.16	
Net assets						385,949,978	100.00	

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

Derivative instruments

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

ESG-Informationen (unaudited)

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

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

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

Product Name: Credit Suisse Money Market Fund - USD

Legal entity identification: 529900050HABQURKEP11

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

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

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

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

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

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

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

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

with a social objective

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



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

The Management Company and the Investment Manager applied the Credit Suisse Asset Management (CSAM) Sustainable Investing Policy to this Subfund. This Subfund promoted the following environmental and social characteristics:

- to invest into companies that comply with international treaties on controversial weapons (norms-based exclusions on direct investments)
- not to invest into companies that derive more than 5% of their revenue from conventional weapons and firearms, tobacco production, gambling, or adult entertainment (values-based exclusions on direct investments)
- not to invest into companies that derive more than 20% of their revenue from tobacco distribution, conventional weapons support systems or coal (i.e., coal mining and coal-based electricity generation) (values-based exclusions on direct investments).
- adherence to, and conducting business activities in accordance with, international norms such as the "United Nations Global Compact Principles" (UNGC) (business-conduct exclusions on direct investments)
- higher exposure to investments with positive or neutral Fixed Income ESG signal and limit exposure to investments with negative Fixed Income ESG signal within the defined limits
- contribution to sustainable practices through the inclusion of the Subfund's investments into CSAM's centralized engagement approach, in line with CSAM's fiduciary duty (Active Ownership)

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

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

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

How did the sustainability indicators perform?

The table below shows the output of the Sustainability Indicators applicable to this Subfund as of 31.05.2023. While the sustainability indicators have been monitored continuously during the reference period, the data below does not represent an average for the reference period.

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

Sustainability Indicator*	Portfolio	Indicator Output
ESG Rating	AAA: 7.23%, AA: 29.19%, A: 40.05%, BBB: 2.40%, BB: 0.00%, B: 0.00%, CCC: 0.00%, Not ratable**: 17.56%, No data coverage**: 3.57%	Investment exposure by ESG Rating: AAA (highest): 0–100% AA: 0–100% A: 0–100% BBB: 0–100% BB: 0–100% B: 0–100% CCC (lowest): 0–100%
Environmental pillar score	5.96	Portfolio aggregate environmental pillar score: 1 (lowest) – 10 (highest)
Social pillar score	5.79	Portfolio aggregate social pillar score: 1 (lowest) – 10 (highest)
Governance pillar score	6.50	Portfolio aggregate governance pillar score: 1 (lowest) – 10 (highest)

ESG controversy flag	Green: 16.50%, Yellow: 5.60%, Orange: 2.26%, Red: 0.00%, Not ratable**: 69.38%, No data coverage**: 6.26%	Investment exposure by ESG controversy flag: Green: 0–100% Yellow: 0–100% Orange: 0–100% Red: 0–100%
CSAM ESG exclusions***	Pre- and post-trade checks are in place to detect investments that breach the ESG exclusions. Any detected breach is escalated and remedied.	This indicator reflects that the portfolio complied with the applicable ESG exclusions as described in the exclusion section of the website (during the entire reference period, CSAM adhered to ESG exclusion criteria, as stated in the CSAM Sustainable Investing Policy)
Proprietary fixed income ESG signal	Positive: 22.78%, Neutral: 13.54%, Negative: 0.00%, Not rated: 0.00%, Not ratable**: 63.68%	Portfolio exposure by proprietary fixed income ESG signal Positive: 0–100% Neutral: 0–100% Negative: 0–100%

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

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

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

● **...and compared to previous periods?**

A comparison of the portfolio's performance of the sustainability indicators compared to previous periods will be available as of the next reference period.

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

The Subfund did not make any sustainable investments.

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

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

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

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

Investments must not:

9. have a significant negative contribution to climate change. This criterion makes use of an indicator that flags the biggest emitters of greenhouse gas globally and relates to PAI 1, 2, 3 and 15.
10. be subject to norms-, value and business conduct exclusions and other investment restrictions which address PAI 4, 10, 14 and 16.
11. be subject to severe ESG controversies which address PAI 7 and 10 where 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.

12. be strongly lagging its industry peers in overall ESG performance. This criterion has been applied to cover the remainder of the PAI to the extent possible.

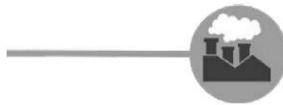
— **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments were aligned with the 'OECD Guidelines for Multinational Enterprises' and the 'UN Guiding Principles on Business and Human Rights'. The alignment was assessed through the CS business conduct framework as part of the CS ESG Exclusion framework.

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

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

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



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

The following table provides the exposure to all mandatory PAI from the Commission Delegated Regulation (EU) 2022/1288. The Adverse Sustainability Indicator/Metric values are calculated as an average based on quarterly data representing the reference period from 01.06.2022 - 31.05.2023.

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

Please refer to the CSAM ESG website (www.credit-suisse.com/esg) to get further information on the CSAM PAI framework including potential limitations in the methodology to consider PAI.

Adverse Sustainability Indicator / Metric	Impact *	Eligible Assets (%) **	Data Coverage (%) ***
Indicators applicable to investments in investee companies			
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS			
GHG Emissions			
1. GHG emissions Scope 1 (in metric tons)	3'029.22	39.92	13.72
1. GHG emissions Scope 2 (in metric tons)	129.29	39.92	13.72
1. GHG emissions Scope 3 (in metric tons)	34'717.98	39.92	13.72
1. GHG emissions Total (in metric tons)	37'868.45	39.92	13.72
2. Carbon footprint (Scope 1,2 and 3 in metric tons per EUR million invested)	63.89	39.92	13.72
3. GHG intensity of investee companies (Scope 1,2, and 3 in metric tons per EUR million revenue)	515.28	39.92	25.09
4. Exposure to companies active in the fossil fuel sector (in percent) ****	1.40	39.92	32.02

5. Share of nonrenewable energy consumption and production (in percent)	18.78	39.92	30.62
6.A. Energy consumption intensity per high impact climate sector - NACE A (in GWh per EUR million revenue) *****	0.00	39.92	12.16
6.B. Energy consumption intensity per high impact climate sector - NACE B (in GWh per EUR million revenue) *****	0.00	39.92	12.16
6.C. Energy consumption intensity per high impact climate sector - NACE C (in GWh per EUR million revenue) *****	0.00	39.92	12.16
6.D. Energy consumption intensity per high impact climate sector - NACE D (in GWh per EUR million revenue) *****	0.00	39.92	12.16
6.E. Energy consumption intensity per high impact climate sector - NACE E (in GWh per EUR million revenue) *****	0.00	39.92	12.16
6.F. Energy consumption intensity per high impact climate sector - NACE F (in GWh per EUR million revenue) *****	0.00	39.92	12.16
6.G. Energy consumption intensity per high impact climate sector - NACE G (in GWh per EUR million revenue) *****	0.00	39.92	12.16
6.H. Energy consumption intensity per high impact climate sector - NACE H (in GWh per EUR million revenue) *****	0.01	39.92	12.16
6.L. Energy consumption intensity per high impact climate sector - NACE L (in GWh per EUR million revenue) *****	0.00	39.92	12.16
Biodiversity			
7. Activities negatively affecting biodiversity sensitive areas (in percent)	0.00	39.92	32.02
Water			
8. Emissions to water (in metric tons, per million EUR invested)	0.00	39.92	0.36
Waste			
9. Hazardous waste ratio (in metric tons, per million EUR invested)	0.06	39.92	3.10
SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS			
Social and employee matters			
10. Violations of UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	0.00	39.92	32.02
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises (in percent)	16.37	39.92	32.02
12. Unadjusted gender pay gap (in percent of male gross earnings)	0.13	39.92	0.48
13. Board gender diversity (female board members, expressed as a percentage of all board members)	6.96	39.92	20.96
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons) (in percent)	0.00	39.92	32.02
Indicators applicable to investments in sovereigns and supnationals			
Environmental			
15. GHG intensity (Scope 1, 2, and 3 in metric tons per EUR million GDP)	63.49	48.17	22.71
Social			

16. Investee countries subject to social violations (absolute)	0.00	48.17	23.98
16. Investee countries subject to social violations (relative)	0.00	48.17	23.98
Indicators applicable to investments in real estate assets			
Fossil fuels			
17. Exposure to fossil fuels through real estate assets (in percent)	n/a	0.00	0.00
Energy efficiency			
18. Exposure to energy-inefficient real estate assets (in percent)	n/a	0.00	0.00

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

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

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

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

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



What were the top investments of this financial product?

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

31.05.2023

Largest investments	NACE Sector code	% Assets	Country
FMS WERTMANAGEMENT AOER / 2.75% / 30.01.2024	O. Public administration and defense; compulsory social security	3.16	Germany
ONTARIO (PROVINCE OF) / 3.40% / 17.10.2023	O. Public administration and defense; compulsory social security	3.10	Canada
DEVELOPMENT BANK OF JAPAN INC / 3.13% / 06.09.2023	K. Financial and insurance activities	2.85	Japan
ASIAN DEVELOPMENT BANK / 0.25% / 14.07.2023	U. Activities of extraterritorial organizations and bodies	2.84	Supranational
TOYOTA MOTOR FINANCE (NETHERLANDS)	K. Financial and insurance activities	2.83	Japan
EUROCLEAR BANK SA	K. Financial and insurance activities	2.82	Belgium
TREASURY BILL	O. Public administration and defense; compulsory social security	2.82	United States of America
TORONTO-DOMINION BANK/THE / 3.50% / 19.07.2023	K. Financial and insurance activities	2.62	Canada
SUMITOMO MITSUI BANKING CORP (BRUS)	K. Financial and insurance activities	2.59	Japan
KOREA DEVELOPMENT BANK	K. Financial and insurance activities	2.59	Korea, Republic of
MUNICIPALITY FINANCE PLC	K. Financial and insurance activities	2.59	Finland
AKADEMISKA HUS AB	L. Real estate activities	2.58	Sweden
ABN AMRO BANK NV	K. Financial and insurance activities	2.57	Netherlands
DZ BANK AG DEUTSCHE ZENTRAL GENOSS	K. Financial and insurance activities	2.57	Germany
BELFIUS FINANCING COMPANY SA	K. Financial and insurance activities	2.56	Belgium

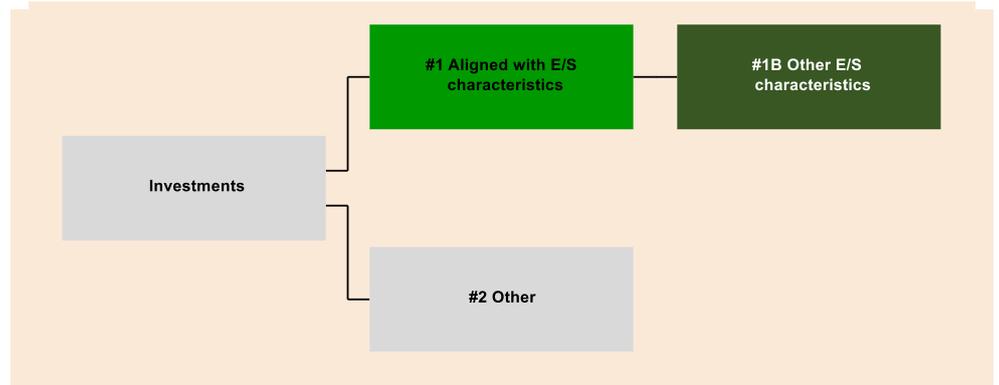
* Look-through enabled where possible, excl. cash and derivatives. Portfolio Exposure as of 31.05.2023. It does not represent an average for the reference period.



What was the proportion of sustainability-related investments?

Asset allocation describes the share of investments in specific assets.

What was the asset allocation?



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

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

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

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

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

The proportion of investments used to meet the environmental or social characteristics promoted by this Subfund (category #1 above) was 78.61% of its total net assets. Within this category the Subfund held a proportion of 0.00% of its total net assets in sustainable investments (category #1A above). The data is valid as of 31.05.2023. It does not represent an average for the reference period.

In which economic sectors were the investments made?

Subfund Sectoral Exposure

NACE Sector Code *	Portfolio Exposure **
K. Financial and insurance activities	65.39%
L. Real estate activities	2.58%
O. Public administration and defense; compulsory social security	19.73%
U. Activities of extraterritorial organizations and bodies	5.32%
Others	6.99%

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

** Portfolio Exposure as of 31.05.2023. It does not represent an average for the reference period. The "Other" category can show a negative value. This can be caused by negative committed cash positions and the use of certain types of derivatives (such as FX or OTC Collateral) due to trade settlement timing.

Subfund Exposure to Fossil Fuels Sub-Sectors

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

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

** Portfolio Exposure as of 31.05.2023. It does not represent an average for the reference period.

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

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



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

As of 31.05.2023, 0% of the Subfund's investments were made into sustainable investments with an environmental objective aligned with the EU Taxonomy.

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

Yes

In fossil gas

In nuclear energy

No

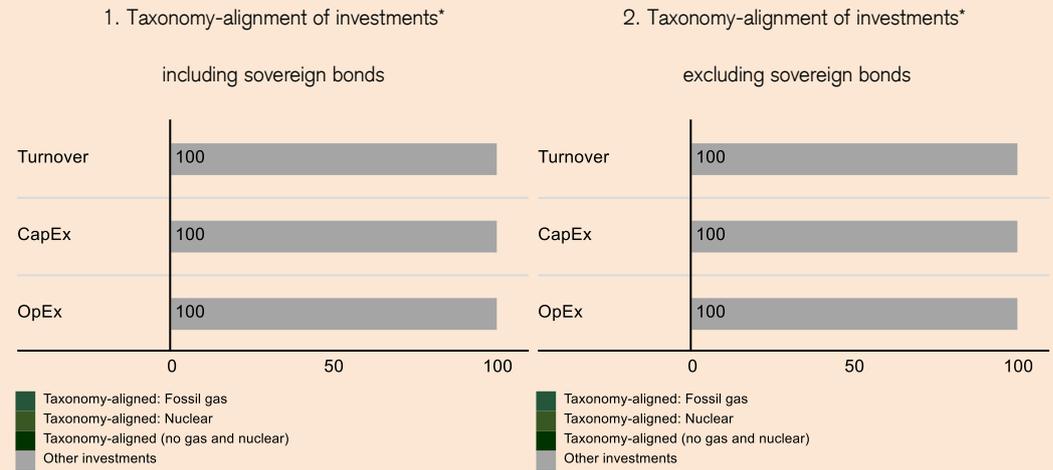
⁶ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas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

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

Taxonomy-aligned activities are expressed as a share of:

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

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



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

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

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

Of the 0% of sustainable investments with an environmental objective aligned with the EU Taxonomy during the Reference Period, 0% were made in transitional activities and 0% in enabling activities.

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

A comparison of the portfolio's investments that were aligned with the EU Taxonomy compared to previous periods will be available as of the next reference period.

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



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

As of 31.05.2023, 0.00% of the Subfund's investments were made into sustainable investments with an environmental objective that was not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

As of 31.05.2023, 0.00% of the Subfund's investments were made into socially sustainable investments.



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

As of 31.05.2023, 21.39% of the Subfund's investments were made into "other".

Investments such as cash, derivatives and structured products may have fallen under "other" since such instruments did not contribute to the E/S characteristics of this Subfund. More information about the portfolio

exposure to such investments can be found in the financial section of this annual report. Such investments did not have minimum environmental or social safeguards. They may have been used as efficient portfolio management tools, for cash management, for hedging purposes, or as an additional source of return. Additionally, investments may have fallen under "other" if insufficient ESG-related information was available. This applied in particular to asset classes for which ESG Factors were insufficiently defined or insufficient ESG related information was available. Where possible, minimum environmental or social safeguards have been applied to these underlying securities by ensuring that CSAM ESG exclusions were adhered to.



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

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

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

- Norms-based Exclusions

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

- Values-based Exclusions

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

- Business-conduct Exclusions

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

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

- Identification of material ESG Factors

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

- ESG security analysis

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

- Security selection and portfolio implementation

The ESG-adjusted credit ratings were used by investment managers in the bottom-up security selection process. The position weights were derived from over- or underweighting as well as excluding securities

based on the ESG-adjusted credit ratings. In this step, investment managers combined ESG-adjusted credit ratings with established tools of traditional investment management to make better informed investment decisions.

- Portfolio monitoring

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

- Engagement

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



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

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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

Notes to the financial statements

Business year

Last calendar day of the month May.

Fund currency

Reference currency of the OGAW: CHF

Currency of the portfolios and their share classes:

Credit Suisse Money Market Fund - CHF: CHF

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

Credit Suisse Money Market Fund - EUR: EUR

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

Credit Suisse Money Market Fund - USD: USD

- Share class B:	USD
- Share class DB:	USD
- Share class EB:	USD
- Share class IB:	USD
- Share class IB100:	USD
- Share class UB:	USD

Consolidated figures

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

Valuation principles

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

Risk management approach

The derivative exposure is calculated in accordance with commitment approach.

Currency spot rates used as at 31/05/2023:

CHF 1.— is equal to EUR 1.026062

CHF 1.— is equal to USD 1.093853

USD 1.— is equal to EUR 0.938026

Transaction costs

Credit Suisse Money Market Fund - CHF

- Share class B:	CHF 15,246.03
- Share class DB:	CHF 930.11
- Share class EB:	CHF 946.65
- Share class IB:	CHF 2,297.77
- Share class UB:	CHF 1,110.44

Credit Suisse Money Market Fund - EUR

- Share class B:	EUR 0.00
- Share class DB:	EUR 0.00
- Share class EB:	EUR 0.00
- Share class IB:	EUR 0.00
- Share class UB:	EUR 0.00

Credit Suisse Money Market Fund - USD

- Share class B:	USD 0.00
- Share class DB:	USD 0.00
- Share class EB:	USD 0.00
- Share class IB:	USD 0.00
- Share class IB100:	USD 0.00
- Share class UB:	USD 0.00

Custodial accounts

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

Credit Suisse Money Market Fund - CHF:

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

Credit Suisse Money Market Fund - EUR:

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

Credit Suisse Money Market Fund - USD:

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

Distribution

The fund is being distributed in the following countries:

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

Tax transparency

The fund is tax transparent in the following countries:

- Austria
- Germany
- Liechtenstein
- Switzerland
- United Kingdom

Information for the investor

The statutory documents, the prospectus, the key investor information document (KIID), the last annual and semi-annual reports, the current NAV per share as well as further information are available on the following website free of charge: www.vpfundsolutions.li, www.lafv.li. In Switzerland these documents can be obtained free of charge from Credit Suisse Funds AG, Uetlibergstrasse 231, SGFS 5, 8045 Zurich, Switzerland und Credit Suisse (Schweiz) AG, Paradeplatz 8, 8001 Zurich, Switzerland.

VP Fund Solutions (Liechtenstein) AG – 19/12/2022

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

Credit Suisse Funds SICAV

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

Amendment of the prospectus including constituent documents (Articles of Association and Investment Conditions)

The Financial Market Authority Liechtenstein (FMA) has authorized the amended prospectus including constituent documents (Articles of Association and Investment Conditions) of the above mentioned SICAV. Alongside editorial amendments, the fund documents were amended as follows:

Reference	Change
Prospectus Section 2.2.2.6 Margin lending transactions	Deletion of the description of margin lending transactions
Investment Conditions Section 1.6.2 Sales restrictions	Concretisation of sales restrictions
Investment Conditions Section 2.4.2 Sustainable Investing	Inclusion of further explanations and concretisation regarding the process of sustainable investing. Further information is available in the new Annex IV of the Investment Conditions.
Investment Conditions Section 3.9 Charges	Costs concretisation of the cost passages and inclusion of the following expenses: 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 precontractual 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.)
Investment Conditions Section 3.9.8 Performance Fee	Inclusion of the description of the performance fee model (high water mark vs. high on high model) according to the ESMA guidelines on performance fees in UCITS and certain types of AIFs
Annex I Section 1.8, 2.8, 3.8 Investment techniques and instruments	Deletion of information on Margin Lending Transaction
Annex I Section 1.10.3.2, 2.10.3.2, 3.10.3.2 Fixed compensation	Inclusion of information on fixed compensation
Annex II Specific information for the country of distribution Switzerland (CH)	<ul style="list-style-type: none"> • Inclusion of details of the ombudsman's office • Amendment of text passages due to new regulatory requirements

Annex II Specific information for the country of distribution Austria (AT)	Amendment of text passages due to new regulatory requirements
Annex IV Sustainability-related disclosures	Inclusion of the sustainability-related disclosures

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

The amended prospectus including constituent documents (Articles of Association and Investment Conditions) enters into force on 20 December 2022.

Please note that existing investors may redeem their shares.

Vaduz, December 2022

Further Information (unaudited)

Information on employee compensation

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

The amounts shown here comprise the fixed and variable gross remuneration before deduction of taxes and employee contributions to social security institutions. The Board of Directors is responsible for the annual review of the Company's remuneration principles, the determination of the "identified staff"⁴⁾ and the approval of the total remuneration actually paid. The variable remuneration is reported here using a realistic range, as the former depends on the employee's personal performance and the sustainable business performance of the Company, both of which are assessed after the end of the calendar year. The approval of the variable remuneration by the Board of Directors can take place after the report has been prepared. There were no significant changes to the remuneration principles valid for the calendar year 2022.

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

Remuneration of staff of the company⁷

Total remuneration for the past calendar year	CHF 3.945 Mio
thereof fixed remuneration	CHF 3.584 Mio
thereof variable remuneration ⁸	CHF 362'000
Remuneration paid by the fund ⁹	none
Carried Interests or Performance Fees paid to staff	none
Total number of staff of the company	26.55

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

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

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

Total assets under management of the company

	Number of funds	Assets under Management
in UCITS	47	CHF 3'656.740 Mio
in AIF	54	CHF 1'517.801 Mio
Total	101	CHF 5'174.542 Mio

Remuneration of individual employee of the company

Total remuneration of individual employee ¹⁰ categories of the Company for the past calendar year	CHF 1.475 Mio
thereof fixed remuneration	CHF 1.324 Mio
thereof variable remuneration ⁷	CHF 151'000

Total number of identified staff of the company 9

Total remuneration for other staff of the company for the past calendar year	CHF 2.470 Mio
thereof fixed remuneration	CHF 2.260 Mio
thereof variable remuneration ⁷	CHF 210'000

Total number of other staff of the company 17.55

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



Statutory Auditor's Report of Credit Suisse Funds SICAV Vaduz

Report on the Audit of the Financial Statements 2022/2023

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

Opinion

We have audited the financial statements of the Credit Suisse Funds SICAV (Investment Company), which comprise the balance sheet as at 31 May 2023, the income statement for the year then ended, and the notes to the financial statements, including a summary of significant accounting policies, and the accounting information of the financial statements of the sub-funds

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

which comprise the consolidated asset and liabilities account as at 31 May 2023, the consolidated income statement from 1 June 2022 to 31 May 2023, the assets and liabilities accounts and the asset inventories as at 31 May 2023, the income statements for the year then ended, and the changes of net assets and the additional information to the financial statements.

In our opinion, the financial statements of the Investment Company and the accounting information of the financial statements of Credit Suisse Funds SICAV give a true and fair view of the financial position of the Investment Company and its sub-funds as at 31 May 2023 and their financial performance for the year then ended in accordance with Liechtenstein law.

Basis for Opinion

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

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

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

Other Information

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

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

In connection with our audit, we have the responsibility to read the other information and to consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated.

If, on the basis of our work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

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

The Board of Directors of the Investment Company and the Management Company are responsible for the preparation of the financial statements that give a true and fair view in accordance with Liechtenstein law, and for such internal control as the Board of Directors of the Investment Company and the Management Company determine are necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Investment Company and the Management Company are responsible for assessing the Investment Company’s and its sub-fund’s ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Investment Company or the Management Company either intend to liquidate the Investment Company, or to cease operations, or has no realistic alternative but to do so.

Auditor’s Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor’s report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with Liechtenstein law and ISAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with Liechtenstein law and ISAs, we exercise professional judgement and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements or, whether due to fraud design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Management Company’s internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made.
- Conclude on the appropriateness of the Board of Directors of the Investment Company and the Management Company use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the investment company’s or one of its sub-fund’s ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor’s report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date

of our auditor's report. However, future events or conditions may cause the Investment Company or its sub-funds to cease to continue as a going concern.

- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with the Board of Directors of the Investment Company and the Management Company regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

Report on Other Legal and Regulatory Requirements

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

PricewaterhouseCoopers AG

Claudio Tettamanti
Liechtenstein Certified Public Accountant
Auditor in charge

Jürgen Wohlwend

Zurich, 13 September 2023