

Risk profile (SRRI) ¹⁾

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CS (Lie) Money Market Fund - USD

Class B

Investment policy

The fund invests in USD-denominated money market instruments as well as in short-term fixed and variable-rate securities of first-class debtors. The creditworthiness for an investment purchase corresponds to at least "A" of a leading credit-rating agency or a comparable internal rating, and "A-2" (S&P) / "P-2" (Moody's) for money market instruments. The fund, including derivative financial instruments, must have an average bullet maturity of no more than 12 months and an average residual maturity of six months. In the case of variable-rate investments, the next date on which the interest rate is due to be adjusted is deemed to the residual maturity date. The residual maturity of the individual investments may not exceed two years provided that the next date for interest-rate adjustment does not exceed 397 days. The fund is a "money market fund" pursuant to the CESR guidelines for money market funds (CESR / 10-049).

Fund facts

Fund manager	Lukas Haas
Fund manager since	01.07.2015
Location	Zurich
Fund domicile	Liechtenstein
Fund currency	USD
Close of financial year	31. May
Total net assets (in millions)	1'165.20
Inception date	31.03.2008
Management fee in % p.a.	0.50
TER (as of 29.02.2016) in %	0.39
Benchmark (BM)	Citigroup USD 3M Euro Dep.
Unit Class	Category B (capital growth)
Unit class currency	USD
ISIN number	LI0037729709
Bloomberg ticker	CLDMMDB LE
Valor no.	3772970
Net Asset Value	1'038.99
Min. Investment Amount	1'000
Redemptions	Daily

Fund Statistics

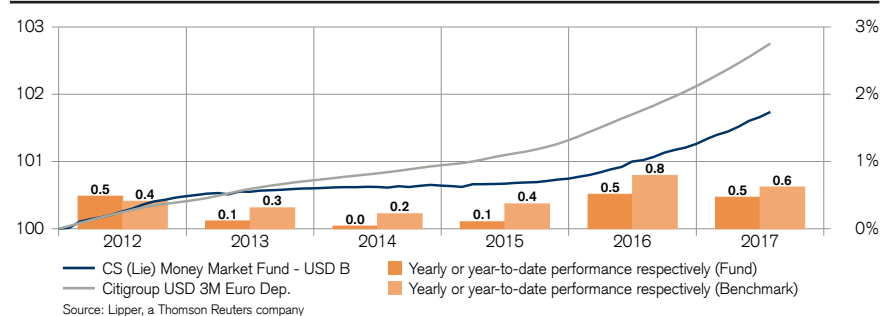
	3 years	5 years
Annualised volatility in %	0.10	0.09
Information ratio	-5.02	-3.60
Tracking Error (Ex post)	0.05	0.06
Maximum draw down in % ³⁾	-0.03	-0.03

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

Number of holdings

Fund	111
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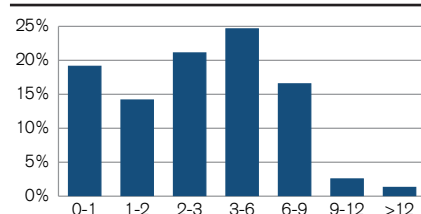
Net performance in USD (rebased to 100) and yearly performance ²⁾



Net performance in USD ²⁾

	1 month	3 months	YTD	1 year	3 years	5 years
Fund	0.08	0.22	0.47	0.71	1.12	1.43
Benchmark	0.10	0.29	0.62	0.97	1.90	2.46

Maturities in months



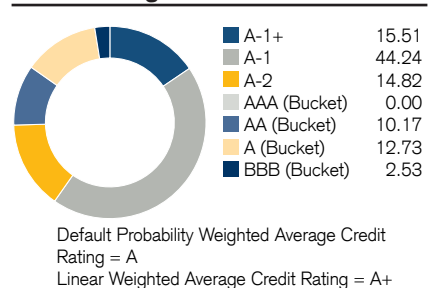
Duration and Yield

	Fund
Gross portfolio yield in %	1.42
Weighted Average Life (in days)	107
Weighted Average Maturity (in days)	95

Asset Allocation in %

Commercial Paper	68.91
Bonds with short maturity	19.38
Floating-rate Notes (FRN)/(FRMTN)	6.05
Cash/Cash Equivalents	5.66
Total	100.00

Credit Ratings in %



Top 10 holdings in %

Position	Maturity	as % of assets
Nestlé	19.10.17	1.81
Caisse d'Amortissement	24.10.17	1.81
Caisse des Depots	20.10.17	1.81
Akademiska Hus	20.11.17	1.81
Agence Centrale	17.01.18	1.81
Erste Abwicklungsanstalt	13.10.17	1.77
Deutsche Bahn AG	03.08.17	1.59
City of Malmo	05.10.17	1.54
Korea Expressway	22.10.17	1.47
Dekabank	26.09.17	1.45
Total		16.88

¹⁾ The calculation of the risk indicator is based on the CESR/10-673 Directive. The risk indicator is based on historic and partly simulated data; it cannot be used to predict future developments. The classification of the Fund may change in future and does not represent a guarantee. A classification into category 1 is not a risk-free investment either.

²⁾ Historical performance indications and financial market scenarios are not reliable indicators of future performance. The performance data do not take into account the commissions and costs incurred on the issue and redemption of fund units.

The disclaimer mentioned at the end of this document also applies to this page.

Contact

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