

Release Date: 03-31-2023

# Credit Suisse Commodity Return Strategy Portfolio — Class 1

## Investment Strategy from investment's prospectus

The investment seeks total return. The fund is designed to achieve positive total return relative to the performance of the Bloomberg Commodity Index Total Return (the "BCOM Index"). The advisor intends to invest its assets in a combination of commodity-linked derivative instruments and fixed income securities. It gains exposure to commodities markets by investing through the Subsidiary and in structured notes linked to the BCOM Index, other commodity indices, or the value of a particular commodity or commodity futures contract or subset of commodities or commodity futures contracts. The fund is non-diversified.

## Category Description: Commodities Broad Basket

Broad-basket portfolios can invest in a diversified basket of commodity goods including but not limited to grains, minerals, metals, livestock, cotton, oils, sugar, coffee, and cocoa. Investment can be made directly in physical assets or commodity-linked derivative instruments, such as commodity swap agreements.

## Operations

Fund Inception Date	02-28-06
Initial Share Class Inception Date	02-28-06
Advisor	Credit Suisse Asset Management, LLC
Subadvisor	—

## Fees and Expenses as of 05-01-22

Gross Prospectus Expense Ratio	1.05%
Net Prospectus Expense Ratio	1.05%

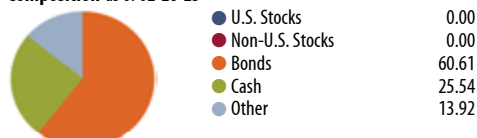
Waiver Data	Type	Exp.Date	%
—	—	—	—

## Portfolio Manager(s)

Christopher Burton, FRM. B.S., University of Pennsylvania (Wharton). Since 2006.  
 Scott Ikuss. B.A., Rutgers University. Since 2023.

## Portfolio Analysis as of 02-28-23

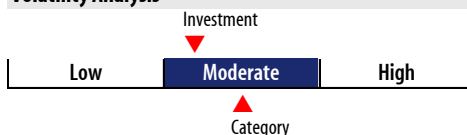
### Composition as of 02-28-23



### Top 20 Holdings as of 02-28-23

Security	% Assets
Credit Suisse Trust Cayman Com	13.92
United States Treasury Notes 4.79273% 01-31-24	9.89
United States Treasury Notes 4.83673% 07-31-23	9.45
United States Treasury Notes 4.84273% 10-31-23	5.90
United States Treasury Notes 4.73273% 04-30-24	3.46
United States Treasury Notes 4.84473% 07-31-24	2.43
Federal National Mortgage Association 0.25% 07-10-23	2.42
Federal National Mortgage Association 3.875% 08-28-24	2.21
Bank of Montreal 4.55% 12-20-23	2.06
United States Treasury Notes 4% 02-15-26	1.63
United States Treasury Notes 5.00773% 01-31-25	1.60
Federal Home Loan Mortgage Corporation 5.15% 01-27-26	1.49
Federal Farm Credit Banks 4.59% 02-05-24	1.28
Federal Home Loan Mortgage Corporation 0.43% 06-18-24	1.25
Federal National Mortgage Association 0.5% 06-17-25	1.18
United States Treasury Notes 3.25% 08-31-24	1.17
Federal Home Loan Mortgage Corporation 0.375% 07-21-25	1.11
United States Treasury Notes 4.625% 02-28-25	1.05
Federal Home Loan Mortgage Corporation 4.2% 08-28-25	1.05
Federal Home Loan Mortgage Corporation 0.25% 06-26-23	1.04
Total Number of Stock Holdings	—
Total Number of Bond Holdings	34
Annual Turnover Ratio %	49.00
Total Fund Assets (\$mil)	461.55

## Volatility Analysis



In the past, this investment has shown a relatively moderate range of price fluctuations relative to other investments. This investment may experience larger or smaller price declines or price increases depending on market conditions. Some of this risk may be offset by owning other investments with different portfolio makeups or investment strategies.

## Morningstar Style Box™ as of 02-28-23



Average Effective Duration	—
Average Effective Maturity	—

## Risk Measures as of 03-31-23

Metric	Port Avg	BC Aggr	Category
3 Yr Std Dev	15.34	6.28	16.46
3 Yr Sharpe Ratio	1.24	-0.60	1.29
3 Yr Alpha	0.78	—	3.08
3 Yr Beta	0.96	—	0.95
3 Yr R-squared	99.47	—	84.84

## Morningstar Sectors as of 02-28-23

Sector	%Fund	%Category
Government	70.02	32.71
Corporate	2.52	4.76
Securitized	0.00	3.70
Municipal	0.00	0.00
Cash and Equivalents	27.46	58.56
Other	0.00	0.27

## Credit Analysis

Not Available %Bonds

## Notes

This material is authorized for client use only when preceded or accompanied by a Disclosure Statement, a product prospectus, a fund prospectus and/or informational brochure containing more complete information. These can be obtained from your investment professional and should be read carefully before investing or sending money.

NOT A DEPOSIT — NOT FDIC INSURED — NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY — NOT GUARANTEED BY THE INSTITUTION — MAY GO DOWN IN VALUE