

Release Date: 03-31-2024

# 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 commod

### 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 05-01-23

|                                |         |
|--------------------------------|---------|
| Gross Prospectus Expense Ratio | 1.0500% |
| Net Prospectus Expense Ratio   | 1.0500% |

| Waiver Data | Type | Exp.Date | % |
|-------------|------|----------|---|
| —           | —    | —        | — |

### Portfolio Manager(s)

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

## Portfolio Analysis as of 02-29-24

### Composition as of 02-29-24

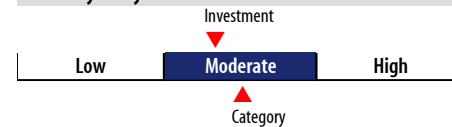


### Top Holdings as of 02-29-24

Not Available

|                                |        |
|--------------------------------|--------|
| Total Number of Stock Holdings | —      |
| Total Number of Bond Holdings  | 33     |
| Annual Turnover Ratio %        | 68.00  |
| Total Fund Assets (\$mil)      | 574.99 |

### 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 02-29-24

Not Available

|                            |   |
|----------------------------|---|
| Average Effective Duration | — |
| Average Effective Maturity | — |

| Risk Measures as of 03-31-24 | Port Avg | BC Aggr | Category |
|------------------------------|----------|---------|----------|
| 3 Yr Std Dev                 | 15.28    | 7.24    | 15.72    |
| 3 Yr Sharpe Ratio            | 0.44     | -0.72   | 0.55     |
| 3 Yr Alpha                   | -0.02    | —       | 2.17     |
| 3 Yr Beta                    | 0.97     | —       | 0.94     |
| 3 Yr R-squared               | 99.44    | —       | 88.05    |

### Morningstar Sectors as of 02-29-24

|                      | %Fund | %Category |
|----------------------|-------|-----------|
| Government           | 85.31 | 36.62     |
| Corporate            | 8.02  | 4.07      |
| Securitized          | 0.00  | 5.36      |
| Municipal            | 0.00  | 0.00      |
| Cash and Equivalents | 6.67  | 53.54     |
| Other                | 0.00  | 0.42      |

### 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.

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