

Credit Suisse Commodity Return Strategy Fund
Schedule of Investments
March 31, 2024 (unaudited)

<u>Par (000)</u>		<u>Ratings (S&P/Moody's)</u>	<u>Maturity</u>	<u>Rate%</u>	<u>Value</u>
COMMODITY INDEXED STRUCTURED NOTES (24.3%)					
\$ 44,000	Bank of Montreal, Commodity Index Linked Senior Unsecured Notes, Rule 144A, SOFR	(A+, Aa2)	06/27/25	5.330	\$ 48,856,769
58,000	BNP Paribas Issuance BV, Commodity Index Linked Bank Guaranteed Notes, Rule 144A, FEDL01 + 0.100%	(A+, Aa3)	09/25/24	5.430	47,126,505
38,000	BofA Finance LLC, Commodity Index Linked Senior Unsecured Notes, Rule 144A, SOFR - 0.050%	(NR, A1)	01/22/25	5.280	39,520,418
45,000	Canadian Imperial Bank of Commerce, Commodity Index Linked Senior Unsecured Notes, Rule 144A, FEDL01	(A+, Aa2)	01/23/25	5.330	48,159,016
38,000	Goldman Sachs International, Commodity Index Linked Senior Unsecured Notes, Rule 144A, SOFR	(A+, A1)	01/22/25	5.330	38,644,890
49,000	Royal Bank of Canada, Commodity Index Linked Senior Unsecured Notes, Rule 144A, FEDL01	(AA-, Aa1)	06/17/24	5.330	46,948,771
TOTAL COMMODITY INDEXED STRUCTURED NOTES (Cost \$272,000,000)					<u>269,256,369</u>
UNITED STATES AGENCY OBLIGATIONS (22.3%)					
8,800	Federal Farm Credit Banks Funding Corp., SOFR + 0.040%	(AA+, Aaa)	05/15/24	5.370	8,800,281
5,000	Federal Farm Credit Banks Funding Corp., SOFR + 0.100%	(AA+, Aaa)	08/08/24	5.430	5,001,399
10,400	Federal Farm Credit Banks Funding Corp., SOFR + 0.130%	(AA+, Aaa)	01/28/25	5.460	10,405,463
16,100	Federal Home Loan Banks, SOFR + 0.140%	(AA+, Aaa)	04/21/25	5.470	16,103,330
14,400	Federal Home Loan Banks, SOFR + 0.160%	(AA+, Aaa)	07/10/25	5.490	14,413,115
2,200	Federal Home Loan Banks, SOFR + 0.125%	(AA+, Aaa)	02/23/26	5.455	2,204,559
5,300	Federal Home Loan Banks	(AA+, Aaa)	02/26/26	0.620	4,897,227
16,500	Federal Home Loan Mortgage Corp.	(AA+, Aaa)	05/24/24	0.400	16,378,571
23,000	Federal Home Loan Mortgage Corp.	(AA+, Aaa)	06/18/24	0.430	22,760,256
22,800	Federal Home Loan Mortgage Corp.	(AA+, Aaa)	08/28/25	4.200	22,575,103
30,600	Federal Home Loan Mortgage Corp.	(AA+, Aaa)	01/27/26	5.150	30,553,862
7,000	Federal National Mortgage Association	(AA+, Aaa)	06/14/24	0.375	6,924,992
48,000	Federal National Mortgage Association	(AA+, Aaa)	08/28/24	3.875	47,724,472
17,300	Federal National Mortgage Association	(AA+, Aaa)	02/07/25	5.060	17,282,480
21,400	Federal National Mortgage Association	(AA+, Aaa)	04/22/25	0.625	20,435,071
TOTAL UNITED STATES AGENCY OBLIGATIONS (Cost \$248,787,141)					<u>246,460,181</u>
UNITED STATES TREASURY OBLIGATIONS (38.6%)					
24,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.140%	(AA+, Aaa)	10/31/24	5.440	24,010,303
46,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.200%	(AA+, Aaa)	01/31/25	5.500	46,046,137
53,500	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.169%	(AA+, Aaa)	04/30/25	5.469	53,522,587
100,400	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.125%	(AA+, Aaa)	07/31/25	5.425	100,361,712
73,700	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.170%	(AA+, Aaa)	10/31/25	5.470	73,727,495
57,700	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.245%	(AA+, Aaa)	01/31/26	5.545	57,765,023
10,000	U.S. Treasury Notes	(AA+, Aaa)	08/31/24	3.250	9,915,826
16,200	U.S. Treasury Notes	(AA+, Aaa)	02/28/25	4.625	16,134,900
12,900	U.S. Treasury Notes	(AA+, Aaa)	07/31/25	4.750	12,880,852
14,000	U.S. Treasury Notes	(AA+, Aaa)	02/15/26	4.000	13,831,016
20,000	U.S. Treasury Notes	(AA+, Aaa)	08/15/26	4.375	19,932,030
TOTAL UNITED STATES TREASURY OBLIGATIONS (Cost \$428,186,224)					<u>428,127,881</u>
Shares					
WHOLLY-OWNED SUBSIDIARY (12.8%)					
10,399,937	Credit Suisse Cayman Commodity Fund I, Ltd. (Cost \$55,270,820)				<u>142,285,196</u>
SHORT-TERM INVESTMENTS (2.1%)					
12,908,596	State Street Institutional U.S. Government Money Market Fund - Premier Class, 5.26%				12,908,596
10,137,500	State Street Navigator Securities Lending Government Money Market Portfolio, 5.34%				<u>10,137,500</u>
TOTAL SHORT-TERM INVESTMENTS (Cost \$23,046,096)					<u>23,046,096</u>

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Schedule of Investments (continued)
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	Value
TOTAL INVESTMENTS AT VALUE (100.1%) (Cost \$1,027,290,281)	\$ 1,109,175,723
LIABILITIES IN EXCESS OF OTHER ASSETS (-0.1%)	(980,833)
NET ASSETS (100.0%)	\$ 1,108,194,890

INVESTMENT ABBREVIATIONS

3 mo. = 3 month
FEDL01 = Federal Funds Rate
SOFR = Secured Overnight Financing Rate

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