

**Credit Suisse Managed Futures Strategy Fund**  
**Consolidated Schedule of Investments (continued)**  
March 31, 2024 (unaudited)

<u>Par (000)</u>		<u>Ratings (S&amp;P/Moody's)</u>	<u>Maturity</u>	<u>Rate%</u>	<u>Value</u>
<b>UNITED STATES TREASURY OBLIGATIONS (74.7%)</b>					
\$ 10,000	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	04/18/24	4.768	\$ 9,975,167
10,000	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	05/16/24	4.955	9,934,702
19,500	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	06/13/24	5.091	19,293,968
10,000	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	07/11/24	5.040	9,855,794
10,000	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	08/08/24	5.156	9,816,578
19,500	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	09/05/24	5.123	19,065,097
10,000	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	10/03/24	5.141	9,742,092
10,000	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	10/31/24	4.853	9,708,279
19,500	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	11/29/24	4.583	18,862,214
10,000	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	12/26/24	4.615	9,639,428
10,000	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	01/23/25	4.710	9,605,609
19,500	U.S. Treasury Bills <sup>(1)</sup>	(AA+, Aaa)	02/20/25	4.823	18,655,308
<b>TOTAL UNITED STATES TREASURY OBLIGATIONS (Cost \$154,217,947)</b>					<u>154,154,236</u>

Shares

<b>SHORT-TERM INVESTMENTS (9.7%)</b>		
19,990,204	State Street Institutional U.S. Government Money Market Fund - Premier Class, 5.26% (Cost \$19,990,204)	<u>19,990,204</u>
<b>TOTAL INVESTMENTS AT VALUE (84.4%) (Cost \$174,208,151)</b>		<u>174,144,440</u>
<b>OTHER ASSETS IN EXCESS OF LIABILITIES (15.6%)</b>		<u>32,082,647</u>
<b>NET ASSETS<sup>(2)</sup> (100.0%)</b>		<u>\$ 206,227,087</u>

<sup>(1)</sup> Securities are zero coupon. Rate presented is cost yield as of March 31, 2024.

<sup>(2)</sup> As of March 31, 2024, the Credit Suisse Managed Futures Strategy Fund held \$ 34,607,500 in the wholly-owned subsidiary, Credit Suisse Cayman Managed Futures Strategy Fund, Ltd., representing 16.8% of the Fund's consolidated net assets.

**Futures Contracts**

<u>Contract Description</u>	<u>Currency</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Notional Value</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
<b>Contracts to Purchase</b>					
Foreign Exchange Contracts					
GBP Currency Futures	USD	Jun 2024	407	\$ 32,119,931	\$ (445,255)
Index Contracts					
EURO Stoxx 50 Index Futures	EUR	Jun 2024	546	29,749,353	\$ 591,751
FTSE 100 Index Futures	GBP	Jun 2024	374	37,739,743	980,971
Nikkei 225 Index Futures OSE	JPY	Jun 2024	103	27,487,991	380,448
S&P 500 E Mini Index Futures	USD	Jun 2024	115	30,523,875	698,158
					<u>\$ 2,651,328</u>
Interest Rate Contracts					
10YR Japanese Bond Futures	JPY	Jun 2024	90	86,625,260	\$ 100,819
Long Gilt Futures	GBP	Jun 2024	267	33,708,536	163,430
					<u>\$ 264,249</u>
<b>Contracts to Sell</b>					
Foreign Exchange Contracts					
AUD Currency Futures	USD	Jun 2024	(445)	(29,071,850)	\$ 111,830
CAD Currency Futures	USD	Jun 2024	(919)	(67,950,860)	(35,007)
EUR Currency Futures	USD	Jun 2024	(322)	(43,556,538)	230,817
JPY Currency Futures	USD	Jun 2024	(303)	(25,321,331)	693,392
					<u>\$ 1,001,032</u>
Index Contracts					
Hang Seng Index Futures	HKD	Apr 2024	(90)	(9,527,308)	\$ (13,740)
Interest Rate Contracts					
10YR U.S. Treasury Note Futures	USD	Jun 2024	(206)	(22,824,156)	\$ (82,765)

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EURO Bund Futures	EUR	Jun 2024	(90)	(12,964,535)	(69,499)
					\$ (152,264)
					\$ 835,028
					\$ 3,305,350

**Total Return Swap Contracts**

Currency	Notional Amount	Expiration Date	Counterparty	Receive	Pay	Periodic Payment Frequency	Upfront Premiums Paid/ (Received)	Unrealized Appreciation
					Bloomberg Agriculture Index			
USD	\$ 16,038,049	04/22/24	Goldman Sachs	(0.04)% Bloomberg Precious Metals Index		At Maturity	\$ —	\$ 367,278
USD	25,977,498	04/22/24	Goldman Sachs		0.07%	At Maturity	—	644,745
							\$ —	\$ 1,012,023

**Total Return Swap Contracts**

Currency	Notional Amount	Expiration Date	Counterparty	Receive	Pay	Periodic Payment Frequency	Upfront Premiums Paid/ (Received)	Unrealized Depreciation
					Bloomberg Energy Index			
USD	\$ 8,590,009	04/22/24	Bank of America	(0.06)% Bloomberg Industrial Metals Index		At Maturity	\$ —	\$ (214,702)
USD	8,386,294	04/22/24	Goldman Sachs		0.10%	At Maturity	—	(154,431)
							\$ —	\$ (369,133)
							\$ —	\$ 642,890

**Currency Abbreviations:**

AUD = Australian Dollar  
CAD = Canadian Dollar  
EUR = Euro  
GBP = British Pound  
HKD = Hong Kong Dollar  
JPY = Japanese Yen  
USD = United States Dollar

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