

**Credit Suisse Trust - Commodity Return Strategy Portfolio**  
**Schedule of Investments**  
December 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>COMMODITY INDEXED STRUCTURED NOTES (7.0%)</b>					
\$ 22,000	Bank of Montreal, Commodity Index Linked Senior Unsecured Notes, Rule 144A, SOFR	(A+, Aa2)	06/27/25	4.370	\$ 23,371,523
22,900	Royal Bank of Canada, Commodity Index Linked Senior Unsecured Notes, Rule 144A, FEDL01	(AA-, Aa1)	07/17/25	4.330	19,804,050
<b>TOTAL COMMODITY INDEXED STRUCTURED NOTES (Cost \$44,900,000)</b>					<b>43,175,573</b>
<b>UNITED STATES AGENCY OBLIGATIONS (25.9%)</b>					
9,600	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.130%	(AA+, Aaa)	01/28/25	4.500	9,600,481
5,000	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.155%	(AA+, Aaa)	05/02/25	4.525	5,002,281
5,000	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.040%	(AA+, Aaa)	05/13/25	4.410	5,000,358
4,600	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.160%	(AA+, Aaa)	10/27/25	4.530	4,603,677
7,000	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.105%	(AA+, Aaa)	03/18/26	4.475	7,001,974
4,300	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.090%	(AA+, Aaa)	05/21/26	4.460	4,300,957
2,100	Federal Farm Credit Banks Funding Corp., 1 day Fed Prime Loan Rate - 3.040%	(AA+, Aaa)	05/28/26	4.460	2,099,246
2,200	Federal Farm Credit Banks Funding Corp., 1 day Fed Prime Loan Rate - 3.040%	(AA+, Aaa)	05/21/26	4.460	2,200,059
14,600	Federal Home Loan Banks, 1 day USD SOFR + 0.140%	(AA+, Aaa)	04/21/25	4.510	14,605,816
6,700	Federal Home Loan Banks, 1 day USD SOFR + 0.160%	(AA+, Aaa)	07/10/25	4.530	6,704,684
17,000	Federal Home Loan Banks, 1 day USD SOFR + 0.145%	(AA+, Aaa)	12/26/25	4.515	17,014,020
6,700	Federal Home Loan Banks, 1 day USD SOFR + 0.125%	(AA+, Aaa)	02/23/26	4.495	6,701,818
2,000	Federal Home Loan Banks	(AA+, Aaa)	02/26/26	0.620	1,918,234
6,800	Federal Home Loan Banks	(AA+, Aaa)	10/09/26	4.000	6,785,830
6,200	Federal Home Loan Mortgage Corp.	(AA+, Aaa)	08/28/25	4.200	6,196,684
10,000	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.100%	(AA+, Aaa)	02/09/26	4.470	10,002,676
3,000	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.115%	(AA+, Aaa)	04/02/26	4.485	3,000,042
9,000	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.140%	(AA+, Aaa)	09/23/26	4.510	9,001,310
6,100	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.140%	(AA+, Aaa)	10/29/26	4.510	6,100,883
6,000	Federal National Mortgage Association	(AA+, Aaa)	04/22/25	0.625	5,934,607
9,729	Federal National Mortgage Association	(AA+, Aaa)	06/17/25	0.500	9,565,955
5,000	Federal National Mortgage Association, 1 day USD SOFR + 0.100%	(AA+, Aaa)	06/18/26	4.470	4,999,597
5,000	Federal National Mortgage Association, 1 day USD SOFR + 0.140%	(AA+, Aaa)	12/11/26	4.510	5,000,599
6,400	Federal National Mortgage Association, 1 day USD SOFR + 0.260%	(AA+, Aaa)	11/05/27	4.630	6,402,361
<b>TOTAL UNITED STATES AGENCY OBLIGATIONS (Cost \$159,985,099)</b>					<b>159,744,149</b>
<b>UNITED STATES TREASURY OBLIGATIONS (50.0%)</b>					
40,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.200%	(AA+, Aaa)	01/31/25	4.476	40,001,457
47,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.169%	(AA+, Aaa)	04/30/25	4.445	47,010,049
33,600	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.125%	(AA+, Aaa)	07/31/25	4.401	33,609,450
22,100	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.170%	(AA+, Aaa)	10/31/25	4.446	22,108,211
52,800	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.245%	(AA+, Aaa)	01/31/26	4.521	52,858,590
10,900	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.150%	(AA+, Aaa)	04/30/26	4.426	10,900,888
18,200	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.182%	(AA+, Aaa)	07/31/26	4.458	18,210,726
21,500	U.S. Treasury Notes	(AA+, Aaa)	02/28/25	4.625	21,506,943
5,900	U.S. Treasury Notes	(AA+, Aaa)	07/31/25	4.750	5,916,583
600	U.S. Treasury Notes	(AA+, Aaa)	11/15/25	4.500	601,162
7,100	U.S. Treasury Notes	(AA+, Aaa)	02/15/26	4.000	7,082,389
5,500	U.S. Treasury Notes	(AA+, Aaa)	05/31/26	4.875	5,546,191
12,500	U.S. Treasury Notes	(AA+, Aaa)	08/15/26	4.375	12,524,414
12,000	U.S. Treasury Notes	(AA+, Aaa)	08/31/26	3.750	11,906,250
7,000	U.S. Treasury Notes	(AA+, Aaa)	04/15/27	4.500	7,035,547
5,800	U.S. Treasury Notes	(AA+, Aaa)	07/15/27	4.375	5,815,066

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<b>UNITED STATES TREASURY OBLIGATIONS (continued)</b>					
\$ 6,100	U.S. Treasury Notes	(AA+, Aaa)	09/15/27	3.375	\$ 5,961,320
<b>TOTAL UNITED STATES TREASURY OBLIGATIONS (Cost \$308,385,438)</b>					<u>308,595,236</u>
 <b>Shares</b>					
<b>WHOLLY-OWNED SUBSIDIARY (15.4%)</b>					
12,740,973	Credit Suisse Cayman Commodity Fund II, Ltd. (Cost \$77,548,233)				<u>95,513,248</u>
<b>SHORT-TERM INVESTMENTS (3.5%)</b>					
5,209,444	State Street Institutional U.S. Government Money Market Fund - Premier Class, 4.42%				5,209,444
16,402,912	State Street Navigator Securities Lending Government Money Market Portfolio, 4.46%				<u>16,402,912</u>
<b>TOTAL SHORT-TERM INVESTMENTS (Cost \$21,612,356)</b>					<u>21,612,356</u>
<b>TOTAL INVESTMENTS AT VALUE (101.8%) (Cost \$612,431,126)</b>					628,640,562
<b>LIABILITIES IN EXCESS OF OTHER ASSETS (-1.8%)</b>					<u>(11,288,984)</u>
<b>NET ASSETS (100.0%)</b>					<u>\$ 617,351,578</u>

**INVESTMENT ABBREVIATIONS**

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

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