

Credit Suisse Trust - Commodity Return Strategy Portfolio
Schedule of Investments
February 28, 2026 (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 (10.5%)					
\$ 26,300	Bank of Montreal, Commodity Index Linked Senior Unsecured Notes, Rule 144A, SOFR	(A+, NR)	12/29/26	3.670	\$ 37,055,705
28,000	Royal Bank of Canada, Commodity Index Linked Senior Unsecured Notes, Rule 144A, FEDL01	(AA-, A1)	09/16/26	3.640	42,359,343
TOTAL COMMODITY INDEXED STRUCTURED NOTES (Cost \$54,300,000)					<u>79,415,048</u>
UNITED STATES AGENCY OBLIGATIONS (24.1%)					
9,200	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.055%	(AA+, Aaa)	07/13/27	3.725	9,201,166
5,000	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.090%	(AA+, Aaa)	02/11/28	3.760	5,000,876
4,700	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.090%	(AA+, Aaa)	02/17/28	3.760	4,700,827
4,800	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.085%	(AA+, Aaa)	02/23/28	3.755	4,800,908
7,000	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.105%	(AA+, Aaa)	03/18/26	3.775	7,000,365
4,300	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.090%	(AA+, Aaa)	05/21/26	3.760	4,300,415
2,200	Federal Farm Credit Banks Funding Corp., 1 day Fed Prime Loan Rate - 3.040%	(AA+, Aaa)	05/21/26	3.710	2,200,224
2,100	Federal Farm Credit Banks Funding Corp., 1 day Fed Prime Loan Rate - 3.040%	(AA+, Aaa)	05/28/26	3.710	2,099,944
7,500	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.125%	(AA+, Aaa)	11/03/27	3.795	7,507,547
13,000	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.230%	(AA+, Aaa)	08/01/28	3.900	13,052,944
3,000	Federal Home Loan Bank Discount Notes ⁽¹⁾	(AA+, Aaa)	05/01/26	3.718	2,981,389
6,800	Federal Home Loan Banks	(AA+, Aaa)	10/09/26	4.000	6,816,680
13,000	Federal Home Loan Banks	(AA+, Aaa)	09/09/27	3.500	13,026,834
12,700	Federal Home Loan Banks, 1 day USD SOFR + 0.230%	(AA+, Aaa)	07/14/28	3.900	12,729,721
3,000	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.115%	(AA+, Aaa)	04/02/26	3.785	3,000,261
9,000	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.140%	(AA+, Aaa)	09/23/26	3.810	9,007,181
7,000	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.140%	(AA+, Aaa)	10/16/26	3.810	7,003,297
6,100	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.140%	(AA+, Aaa)	10/29/26	3.810	6,103,467
6,500	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.140%	(AA+, Aaa)	10/06/27	3.810	6,508,233
12,600	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.220%	(AA+, Aaa)	05/23/28	3.890	12,631,855
5,000	Federal National Mortgage Association, 1 day USD SOFR + 0.100%	(AA+, Aaa)	06/18/26	3.770	5,001,518
5,000	Federal National Mortgage Association, 1 day USD SOFR + 0.140%	(AA+, Aaa)	12/11/26	3.810	5,003,002
6,400	Federal National Mortgage Association, 1 day USD SOFR + 0.260%	(AA+, Aaa)	11/05/27	3.930	6,419,873
11,400	Federal National Mortgage Association, 1 day USD SOFR + 0.080%	(AA+, Aaa)	12/22/27	3.750	11,403,347
14,000	Federal National Mortgage Association, 1 day USD SOFR + 0.090%	(AA+, Aaa)	02/02/28	3.760	14,002,437
TOTAL UNITED STATES AGENCY OBLIGATIONS (Cost \$181,270,967)					<u>181,504,311</u>
UNITED STATES TREASURY OBLIGATIONS (48.7%)					
7,500	U.S. Treasury Bills ⁽¹⁾	(AA+, Aaa)	03/03/26	3.572	7,498,512
7,000	U.S. Treasury Bills ⁽¹⁾	(AA+, Aaa)	03/26/26	3.556	6,983,029
7,000	U.S. Treasury Bills ⁽¹⁾	(AA+, Aaa)	03/26/26	3.616	6,982,422
7,000	U.S. Treasury Bills ⁽¹⁾	(AA+, Aaa)	05/12/26	3.551	6,950,566
7,500	U.S. Treasury Bills ⁽¹⁾	(AA+, Aaa)	05/26/26	3.575	7,436,870
7,500	U.S. Treasury Bills ⁽¹⁾	(AA+, Aaa)	06/30/26	3.527	7,411,085
13,900	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.150%	(AA+, Aaa)	04/30/26	3.773	13,902,387
18,200	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.182%	(AA+, Aaa)	07/31/26	3.805	18,212,193
23,700	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.205%	(AA+, Aaa)	10/31/26	3.828	23,725,302
37,100	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.098%	(AA+, Aaa)	01/31/27	3.721	37,116,053
22,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.160%	(AA+, Aaa)	04/30/27	3.783	22,028,851
44,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.159%	(AA+, Aaa)	07/31/27	3.782	44,060,049
14,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.190%	(AA+, Aaa)	10/31/27	3.813	14,025,440

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UNITED STATES TREASURY OBLIGATIONS (continued)					
\$ 29,300	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.099%	(AA+, Aaa)	01/31/28	3.722	\$ 29,306,123
5,500	U.S. Treasury Notes	(AA+, Aaa)	05/31/26	4.875	5,515,321
12,500	U.S. Treasury Notes	(AA+, Aaa)	08/15/26	4.375	12,541,212
12,000	U.S. Treasury Notes	(AA+, Aaa)	08/31/26	3.750	12,005,177
13,200	U.S. Treasury Notes	(AA+, Aaa)	12/31/26	4.250	13,276,463
7,000	U.S. Treasury Notes	(AA+, Aaa)	04/15/27	4.500	7,078,203
5,500	U.S. Treasury Notes	(AA+, Aaa)	05/31/27	3.875	5,527,070
5,800	U.S. Treasury Notes	(AA+, Aaa)	07/15/27	4.375	5,872,613
6,100	U.S. Treasury Notes	(AA+, Aaa)	09/15/27	3.375	6,095,830
13,400	U.S. Treasury Notes	(AA+, Aaa)	10/31/27	3.500	13,418,320
6,500	U.S. Treasury Notes	(AA+, Aaa)	01/15/28	4.250	6,600,293
13,100	U.S. Treasury Notes	(AA+, Aaa)	02/15/28	4.250	13,313,131
5,400	U.S. Treasury Notes	(AA+, Aaa)	05/15/28	3.750	5,442,504
14,300	U.S. Treasury Notes	(AA+, Aaa)	01/15/29	3.500	14,347,480
TOTAL UNITED STATES TREASURY OBLIGATIONS (Cost \$365,594,000)					366,672,499
Shares					
WHOLLY-OWNED SUBSIDIARY (15.8%)					
6,529,109	Credit Suisse Cayman Commodity Fund II, Ltd. (Cost \$29,855,944)				119,135,383
SHORT-TERM INVESTMENTS (1.6%)					
11,534,688	State Street Institutional U.S. Government Money Market Fund - Premier Class, 3.63%				11,534,688
311,625	State Street Navigator Securities Lending Government Money Market Portfolio, 3.70%				311,625
TOTAL SHORT-TERM INVESTMENTS (Cost \$11,846,313)					11,846,313
TOTAL INVESTMENTS AT VALUE (100.7%) (Cost \$642,867,224)					758,573,554
LIABILITIES IN EXCESS OF OTHER ASSETS (-0.7%)					(5,401,813)
NET ASSETS (100.0%)					\$ 753,171,741

⁽¹⁾ Securities are zero coupon. Rate presented is cost yield as of February 28, 2026.

INVESTMENT ABBREVIATIONS

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

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