

Credit Suisse Commodity Return Strategy Fund
Consolidated Schedule of Investments
January 31, 2025 (unaudited)

Par (000)		Ratings [†] (S&P/Moody's)	Matur
COMMODITY INDEXED STRUCTURED NOTES (27.1%)			
S 44,000	Bank of Montreal, Commodity Index Linked Senior Unsecured Notes, Rule 144A, SOFR ^{(1),(2),(3)}	(A+, Aa2)	06/27
49,700	BNP Paribas Issuance BV, Commodity Index Linked Senior Unsecured Notes, Rule 144A, FEDL01 + 0.100% ^{(1),(2),(4)}	(A+, Aa3)	10/22
40,300	BofA Finance LLC, Commodity Index Linked Senior Unsecured Notes, Rule 144A, SOFR - 0.050% ^{(1),(2),(5)}	(NR, A1)	02/10
49,800	Canadian Imperial Bank of Commerce, Commodity Index Linked Senior Unsecured Notes, Rule 144A, FEDL01 ^{(1),(2),(3)}	(A+, Aa2)	02/24
41,700	Goldman Sachs International, Commodity Index Linked Senior Unsecured Notes, Rule 144A, SOFR ^{(1),(2),(4)}	(A+, A1)	02/24
60,700	Royal Bank of Canada, Commodity Index Linked Senior Unsecured Notes, Rule 144A, FEDL01 ^{(1),(2),(3)}	(AA-, Aa1)	07/17
TOTAL COMMODITY INDEXED STRUCTURED NOTES (Cost \$286,200,000)			
UNITED STATES AGENCY OBLIGATIONS (10.1%)			
5,200	Federal Farm Credit Banks Funding Corp., 1 day USD SOFR + 0.090% ⁽¹⁾	(AA+, Aaa)	05/21
2,600	Federal Farm Credit Banks Funding Corp., 1 day Fed Prime Loan Rate - 3.040% ⁽¹⁾	(AA+, Aaa)	05/21
2,500	Federal Farm Credit Banks Funding Corp., 1 day Fed Prime Loan Rate - 3.040% ⁽¹⁾	(AA+, Aaa)	05/28
16,100	Federal Home Loan Banks, 1 day USD SOFR + 0.140% ⁽¹⁾	(AA+, Aaa)	04/21
14,400	Federal Home Loan Banks, 1 day USD SOFR + 0.160% ⁽¹⁾	(AA+, Aaa)	07/10
2,200	Federal Home Loan Banks, 1 day USD SOFR + 0.125% ⁽¹⁾	(AA+, Aaa)	02/23
5,300	Federal Home Loan Banks	(AA+, Aaa)	02/26
6,000	Federal Home Loan Banks	(AA+, Aaa)	10/05
22,800	Federal Home Loan Mortgage Corp.	(AA+, Aaa)	08/28
3,500	Federal Home Loan Mortgage Corp., 1 day USD SOFR + 0.140% ⁽¹⁾	(AA+, Aaa)	10/25
21,400	Federal National Mortgage Association	(AA+, Aaa)	04/22
11,000	Federal National Mortgage Association, 1 day USD SOFR + 0.260% ⁽¹⁾	(AA+, Aaa)	11/05
TOTAL UNITED STATES AGENCY OBLIGATIONS (Cost \$112,996,961)			
UNITED STATES TREASURY OBLIGATIONS (59.5%)			
10,000	U.S. Treasury Bills ^{(6),(7)}	(AA+, Aaa)	05/15
25,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.169% ⁽¹⁾	(AA+, Aaa)	04/30
57,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.125% ⁽¹⁾	(AA+, Aaa)	07/31
88,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.170% ⁽¹⁾	(AA+, Aaa)	10/31
124,800	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.245% ^{(1),(8)}	(AA+, Aaa)	01/31
149,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.150% ^{(1),(9)}	(AA+, Aaa)	04/30
11,300	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.182% ⁽¹⁾	(AA+, Aaa)	07/31
21,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.205% ⁽¹⁾	(AA+, Aaa)	10/31
12,000	U.S. Treasury Floating Rate Notes, 3 mo. Treasury money market yield + 0.098% ⁽¹⁾	(AA+, Aaa)	01/31
16,200	U.S. Treasury Notes	(AA+, Aaa)	02/28
14,500	U.S. Treasury Notes	(AA+, Aaa)	07/31
15,000	U.S. Treasury Notes	(AA+, Aaa)	08/31
12,000	U.S. Treasury Notes	(AA+, Aaa)	02/15
11,000	U.S. Treasury Notes	(AA+, Aaa)	05/31
20,000	U.S. Treasury Notes	(AA+, Aaa)	08/15
17,100	U.S. Treasury Notes	(AA+, Aaa)	08/31
10,500	U.S. Treasury Notes	(AA+, Aaa)	12/31
15,400	U.S. Treasury Notes	(AA+, Aaa)	04/15
12,000	U.S. Treasury Notes	(AA+, Aaa)	07/15
10,100	U.S. Treasury Notes	(AA+, Aaa)	09/15
10,700	U.S. Treasury Notes	(AA+, Aaa)	01/15
TOTAL UNITED STATES TREASURY OBLIGATIONS (Cost \$662,108,606)			

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Shares	
SHORT-TERM INVESTMENTS (3.3%)	
27,370,475	State Street Institutional U.S. Government Money Market Fund - Premier Class, 4.34%
9,553,871	State Street Navigator Securities Lending Government Money Market Portfolio, 4.39% ⁽¹⁰⁾
TOTAL SHORT-TERM INVESTMENTS (Cost \$36,924,346)	
TOTAL INVESTMENTS AT VALUE (100.0%) (Cost \$1,098,229,913)	
LIABILITIES IN EXCESS OF OTHER ASSETS (0.0%)	
NET ASSETS⁽¹¹⁾ (100.0%)	

- † Credit ratings given by the S&P Global Ratings Division of S&P Global Inc. ("S&P") and Moody's Investors Service, Inc. ("Moody's") are unaudited.
- (1) Variable rate obligation - The interest rate shown is the rate in effect as of January 31, 2025. The rate may be subject to a cap and floor.
- (2) Security exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration, normally to qualified institutions or 27.1% of net assets.
- (3) Return on security is linked to the Bloomberg Commodity Index Total Return 2 Month ForwardSM.
- (4) Return on security is linked to the Bloomberg Commodity Index Total Return.
- (5) Return on security is linked to the BofA Merrill Lynch Commodity MLCILPRT Total Return Index.
- (6) Securities are zero coupon. Rate presented is cost yield as of January 31, 2025.
- (7) Security or portion thereof is out on loan.
- (8) At January 31, 2025, \$3,388,361 in the value of this securities has been pledged as collateral for open swap contracts.
- (9) At January 31, 2025, \$13,009,610 in the value of this securities has been pledged to cover initial margin requirements for open futures contracts.
- (10) Represents security purchased with cash collateral received for securities on loan.
- (11) As of January 31, 2025, the Credit Suisse Commodity Return Strategies Fund held \$132,645,460 in the wholly-owned subsidiary, Credit Suisse Cayman Commodity Return Strategy Fund, Ltd., repr

INVESTMENT ABBREVIATIONS

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

Futures Contracts

Contract Description	Currency	Expiration Date	Number of Contracts	Notional Amount
Contracts to Purchase				
Agriculture				
Coffee "C" Futures	USD	May 2025	25	\$ 2,000,000
Corn Futures	USD	Jul 2025	221	5,000,000
Corn Futures	USD	Dec 2025	910	21,000,000
Cotton No. 2 Futures	USD	Mar 2025	39	1,000,000
Soybean Futures	USD	May 2025	90	4,000,000
Soybean Futures	USD	Jul 2025	131	6,000,000
Soybean Meal Futures	USD	Mar 2025	107	3,000,000
Soybean Oil Futures	USD	Mar 2025	128	3,000,000
Sugar No. 11 Futures	USD	Apr 2025	128	2,000,000
Wheat (KC HRW) Futures	USD	Mar 2025	54	1,000,000
Wheat Futures	USD	Mar 2025	102	2,000,000
Energy				
Brent Crude Oil Futures	USD	Mar 2025	100	7,000,000
Gasoline RBOB Futures	USD	Feb 2025	18	1,000,000
Light Sweet Crude Oil Futures	USD	May 2025	579	42,000,000
Low Sulphur Gasoil Futures	USD	Mar 2025	41	2,000,000
Natural Gas Futures	USD	Feb 2025	895	26,000,000
NY Harbor ULSD Futures	USD	Feb 2025	23	2,000,000
Industrial Metals				
LME Lead Futures	USD	Mar 2025	20	0
LME Nickel Futures	USD	Mar 2025	25	2,000,000

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Futures Contracts

Contract Description	Currency	Expiration Date	Number of Contracts	Notional Amount
Contracts to Purchase(continued)				
Industrial Metals				
LME Primary Aluminum Futures	USD	Mar 2025	61	\$ 4,300,000
LME Primary Aluminum Futures	USD	Jun 2025	54	3,700,000
LME Zinc Futures	USD	Mar 2025	46	3,000,000
Livestock				
Lean Hogs Futures	USD	Apr 2025	58	1,500,000
Live Cattle Futures	USD	Apr 2025	39	3,000,000
Precious Metals				
Copper Futures	USD	Mar 2025	25	2,500,000
Copper Futures	USD	May 2025	14	1,400,000
Gold 100 oz. Futures	USD	Apr 2025	39	10,000,000
Silver Futures	USD	Mar 2025	1	100,000
Silver Futures	USD	May 2025	16	2,000,000
Contracts to Sell				
Agriculture				
Coffee "C" Futures	USD	Mar 2025	(13)	(1,000,000)
Corn Futures	USD	May 2025	(910)	(22,000,000)
Soybean Futures	USD	Mar 2025	(108)	(5,000,000)
Energy				
Light Sweet Crude Oil Futures	USD	Feb 2025	(507)	(39,000,000)
Natural Gas Futures	USD	Apr 2025	(716)	(20,000,000)
Industrial Metals				
LME Nickel Futures	USD	Mar 2025	(6)	(600,000)
LME Primary Aluminum Futures	USD	Mar 2025	(61)	(3,700,000)
LME Zinc Futures	USD	Mar 2025	(24)	(1,800,000)

Total Net Unrealized Appreciation (Depreciation)

Commodity Index Swap Contracts

Currency	Notional Amount	Expiration Date	Counterparty	Receive	Pay	Payment Frequency
USD	\$ 20,526,036	03/04/25	Bank of America	Bloomberg Commodity Index Total Return	4.30%	At Maturity
USD	48,402,194	03/04/25	Macquarie Bank Ltd.	Macquarie Commodity Customized Product 112T Index ^(a)	4.45%	At Maturity
USD	26,895,528	03/04/25	Macquarie Bank Ltd.	Bloomberg Commodity Index Total Return	4.28%	At Maturity
USD	53,733,548	03/04/25	Societe Generale	Societe Generale P04 TR Index ^(b)	4.45%	At Maturity
Total						

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- (a) The index seeks to provide exposure to a diversified group of commodities, inclusive of energy, livestock and meat, agricultural and metals. The Fund has indirect exposure to all of the below underlying largest 50 positions (based on absolute market value) and any other position where the notional value for the position exceeds 1% of the notional value of the index.

Commodity Name	Weight
CBOT Bean Oil MAR 25 Futures	
CBOT Corn MAY 25 Futures	
NYMEX WTI Crude Oil MAR 25 Futures	
NYBOT Cotton MAY 25 Futures	
COMEX Gold APR 25 Futures	
COMEX High Grade Copper MAY 25 Futures	
NYMEX Heating Oil MAY 25 Futures	
NYBOT Coffee MAY 25 Futures	
KCBOT Kansas Wheat MAR 25 Futures	
CME Live Cattle APR 25 Futures	
ICE Brent Crude Oil MAY 25 Futures	
ICE Gas Oil MAY 25 Futures	
CME Lean Hogs APR 25 Futures	
LME Aluminium JUN 25 Futures	
LME Nickel JUN 25 Futures	
LME Lead JUN 25 Futures	
LME Zinc JUN 25 Futures	
NYMEX Nat Gas MAY 25 Futures	
NYMEX Unleaded Gasoline MAY 25 Futures	
CBOT Soybeans JUL 25 Futures	
NYBOT Sugar MAY 25 Futures	
COMEX Silver MAY 25 Futures	
CBOT Soy Meal MAR 25 Futures	
CBOT Wheat MAY 25 Futures	

- (1) Amounts represent quantity and value of index components as they relate specifically to the Fund's swap position as of January 31, 2025.

- (b) The index seeks to provide exposure to a diversified group of commodities, inclusive of energy, livestock and meat, agricultural and metals. The Fund has indirect exposure to all of the below underlying largest 50 positions (based on absolute market value) and any other position where the notional value for the position exceeds 1% of the notional value of the index.

Commodity Name	Weight
CBOT Bean Oil MAR 25 Futures	
CBOT Corn MAY 25 Futures	
NYMEX WTI Crude Oil MAR 25 Futures	
ICE Brent Crude Oil MAY 25 Futures	
NYBOT Cotton MAY 25 Futures	
COMEX Gold APR 25 Futures	
COMEX High Grade Copper MAY 25 Futures	
NYMEX Heating Oil MAY 25 Futures	
NYBOT Coffee MAY 25 Futures	
KCBOT Kansas Wheat MAY 25 Futures	
LME Aluminium JUN 25 Futures	
CME Live Cattle APR 25 Futures	
CME Lean Hogs APR 25 Futures	
LME Lead JUN 25 Futures	
LME Nickel JUN 25 Futures	
LME Zinc JUN 25 Futures	
NYMEX Nat Gas MAY 25 Futures	
ICE Gas Oil MAY 25 Futures	
CBOT Soybeans JUL 25 Futures	
NYBOT Sugar MAY 25 Futures	
COMEX Silver MAY 25 Futures	
CBOT Soy Meal MAR 25 Futures	
CBOT Wheat MAY 25 Futures	
NYMEX Unleaded Gasoline MAY 25 Futures	

- (1) Amounts represent quantity and value of index components as they relate specifically to the Fund's swap position as of January 31, 2025.

SECURITY VALUATION — The Board of Trustees (the "Board") is responsible for the Fund's valuation process. The Board has delegated the supervision of the daily valuation process to the Adviser, who has established a Pricing Committee and a Pricing Group, which, pursuant to the policies adopted by the Board, are responsible for making fair valuation determinations and overseeing the Fund's pricing policies. The net asset value ("NAV") of the Fund is determined daily as of the close of regular trading on the New York Stock Exchange, Inc. (the "Exchange") on each day the Exchange is open for business. The valuations for fixed income securities (which may include, but are not limited to, corporate, government, municipal, mortgage-backed, collateralized mortgage obligations and asset-backed securities) and certain derivative instruments are typically the prices supplied by independent third party pricing services, which may use market prices or broker/dealer quotations or a variety of valuation techniques and methodologies. The independent third party pricing services use inputs that are observable such as issuer details, interest rates, yield curves, prepayment speeds, credit risks/spreads, default rates and quoted prices for similar securities. These pricing services generally price fixed income securities assuming orderly transactions of an institutional "round lot" size, but some trades occur in smaller "odd lot" sizes which may be effected at lower prices than institutional round lot trades. Structured note agreements are valued in accordance with a dealer-supplied valuation based on changes in the value of the underlying index. Futures contracts are valued daily at the settlement price established by the board of trade or exchange on which they are traded. Forward contracts are valued at the London closing spot rates and the London closing forward point rates on a daily basis. The currency forward contract pricing model derives the differential in point rates to the expiration date of the forward and calculates its present value. Over the counter derivative financial instruments, such as swap agreements, generally derive their value from underlying asset prices, indices, reference rates, and other inputs or a combination of these factors. Equity securities for which market quotations are available are valued at the last reported sales price or official closing price on the primary market or exchange on which they trade. Investments in open-ended mutual funds are valued at the NAV as reported on each business day and under normal circumstances. Securities for which market quotations are not readily available are valued at their fair value as determined in good faith by the Adviser, as the Board's valuation designee (as defined in Rule 2a-5 under the 1940 Act), in accordance with the Adviser's procedures. The Board oversees the Adviser in its role as valuation designee in accordance with the requirements of Rule 2a-5 under the 1940 Act. The Fund may utilize a service provided by an independent third party to fair value certain securities. When fair value pricing is employed, the prices of securities used by the Fund to calculate its NAV may differ from quoted or published prices for the same securities. If independent third party pricing services are unable to supply prices for a portfolio investment, or if the prices supplied are deemed by the Adviser to be unreliable, the market price may be determined by the Adviser using quotations from one or more brokers/dealers or at the transaction price if the security has recently been purchased and no value has yet been obtained from a pricing service or pricing broker. When reliable prices are not readily available, such as when the value of a security has been significantly affected by events after the close of the exchange or market on which the security is principally traded, but before the Fund calculates its NAV, these securities will be fair valued in good faith by the Pricing Group, in accordance with procedures established by the Adviser.

The Fund uses valuation techniques to measure fair value that are consistent with the market approach and/or income approach, depending on the type of security and the particular circumstance. The market approach uses prices and other relevant information generated by market transactions involving identical or comparable securities. The income approach uses valuation techniques to discount estimated future cash flows to present value.

Generally accepted accounting principles in the United States of America (“GAAP”) established a disclosure hierarchy that categorizes the inputs to valuation techniques used to value assets and liabilities at each measurement date. These inputs are summarized in the three broad levels listed below:

- Level 1—quoted prices in active markets for identical investments
- Level 2—other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)
- Level 3—significant unobservable inputs (including the Fund’s own assumptions in determining the fair value of investments)

The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

The following is a summary of the inputs used as of January 31, 2025 in valuing the Fund’s assets and liabilities carried at fair value:

Assets	Level 1	Level 2
Investments in Securities		
Commodity Indexed Structured Notes	\$ —	\$ 301,
United States Agency Obligations	—	112,
United States Treasury Obligations	—	662,
Short-term Investments	36,924,346	
	<u>\$ 36,924,346</u>	<u>\$ 1,077,</u>
Other Financial Instruments*		
Futures Contracts	<u>\$ 4,951,445</u>	<u>\$</u>
Liabilities		
Other Financial Instruments*		
Futures Contracts	\$ 5,864,913	\$
Swap Contracts	—	1,
	<u>\$ 5,864,913</u>	<u>\$ 1,</u>

* Other financial instruments include unrealized appreciation (depreciation) on futures and swap contracts.

During the period ended January 31, 2025, there were no transfers in or out of Level 3. All transfers, if any, are assumed to occur at the end of the reporting period.

Other information regarding the Fund is available in the most recent Report to Shareholders. This information is also available on the Fund's website at www.credit-suisse.com/us/funds, as well as on the website of the Securities and Exchange Commission at www.sec.gov.