

# **CREDIT SUISSE FUNDS**

## Annual Report

October 31, 2023

### **■ CREDIT SUISSE FLOATING RATE HIGH INCOME FUND**

The Fund's investment objectives, risks, charges and expenses (which should be considered carefully before investing), and more complete information about the Fund, are provided in the Prospectus, which should be read carefully before investing. You may obtain additional copies by calling 877-870-2874 or by visiting our website at [www.credit-suisse.com/us/funds](http://www.credit-suisse.com/us/funds).

Credit Suisse Securities (USA) LLC, Distributor, is located at Eleven Madison Avenue, New York, NY 10010. Credit Suisse Funds are advised by Credit Suisse Asset Management, LLC.

*Investors in the Credit Suisse Funds should be aware that they may be eligible to purchase Class I shares (where offered) directly or through certain intermediaries. Such shares are not subject to a sales charge. Investors in the Credit Suisse Funds should also be aware that they may be eligible for a reduction or waiver of the sales charge with respect to Class A or C shares (where offered). For more information, please review the relevant prospectuses or consult your financial representative.*

*Fund shares are not deposits or other obligations of Credit Suisse Asset Management, LLC ("Credit Suisse") or any affiliate, are not FDIC-insured and are not guaranteed by Credit Suisse or any affiliate. Fund investments are subject to investment risks, including loss of your investment.*

Credit Suisse Floating Rate High Income Fund  
Annual Investment Adviser's Report  
October 31, 2023 (unaudited)

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October 31, 2023

Dear Shareholder:

We are pleased to present this Annual Report covering the activities of the Credit Suisse Floating Rate High Income Fund (the “Fund”) for the 12-month period ended October 31, 2023 the (“Period”).

Performance Summary  
11/01/2022 – 10/31/2023

| Fund & Benchmark                                | Performance |
|---|-------------|
| Class I   | 11.36%      |
| Class A <sup>1,2</sup>                          | 11.07%      |
| Class C <sup>1,2</sup>                          | 10.24%      |
| Credit Suisse Leveraged Loan Index <sup>3</sup> | 11.56%      |

*Performance shown for the Fund’s Class A and Class C Shares does not reflect sales charges, which are a maximum of 4.75% and 1.00%, respectively.<sup>2</sup>*

Market Review: A positive period for loans

The annual period ended October 31, 2023, was positive for the loan asset class, as a resilient U.S. economy was further buoyed by the impact of high coupons due to Fed rate hikes. The Credit Suisse Leveraged Loan Index (the “Index”), the Fund’s benchmark, registered a return of 11.56% for the Period. The Index saw positive returns in 10 out of 12 months during the Period. The senior loan discount margin, assuming a three-year average life, tightened by 77 basis points to 578 basis points. The average price of the Index finished the period 2.34 points higher, at 94.12.

From a quality standpoint, single B-rated issues outperformed the Index for the Period. The middle tier returned 12.59%, while the upper and lower tier returned 9.32% and 6.81%, respectively for the Period.

The Index was led by housing and energy, returning 14.84% and 14.08%, respectively for the Period. Media, telecommunications and healthcare were the largest sector laggards, returning 7.93% and 9.91%, respectively.

Within loans, fund flows have been more modest of late, with outflows of only -\$4.7 billion during the six-month period ended October 31, 2023 — compared to -\$26.6 billion for the Period, according to JPMorgan. Collateralized Loan Obligation issuance faced ongoing challenges, finding fleeting opportunities within narrow windows where asset-liability arbitrage aligns. There has been \$123 billion gross/\$111.1 billion net issuance during the Period. Loan issuance has remained subdued with only \$330.7 billion of gross issuance and \$82.9 billion of net issuance for the Period.

### **Strategic Review and Outlook: Credit selection continues to be critical**

For the Period, the Fund slightly underperformed the Index. Positive sector selection within information technology and healthcare, and an out of benchmark allocation to structured products contributed to returns. Positive selection in B-rated positions also contributed to relative performance. However, negative selection within media and telecommunications detracted from relative performance.

Amidst a resilient technical market outlook, corporate profits have been impacted, as companies navigate heightened borrowing costs due to elevated interest rates, higher (though easing) inflation metrics, tighter labor market, and higher wages. Notably, the month of October 2023 recorded seven defaults, marking the highest count in the past three years, according to JPMorgan. This brings the par-weighted default rate in loans to 3.08%.

In this environment, we believe credit selection will continue to be paramount to capture opportunities, as the impacts of higher cost of capital and other risks spread through the global economy.

#### **The Credit Suisse Credit Investments Group Team**

John G. Popp  
Thomas J. Flannery  
Louis I. Farano  
Wing Chan  
David Mechlin  
Joshua Shedroff

*Senior secured floating rate loans ("Senior Loans") typically hold the most senior position in the issuer's capital structure. Senior Loans are subject to the risk that a court could subordinate a Senior Loan to presently existing or future indebtedness or take other action detrimental to the holders of Senior Loans.*

*High yield bonds are bonds rated below BBB- by S&P or Baa3 by Moody's that are also known as "junk bonds." Such bonds entail greater risks than those found in higher-rated securities.*

*Additional principal risk factors for the Fund include conflict of interest risk, credit risk, foreign securities risk, illiquidity risk, interest rate risk, LIBOR risk, market risk, prepayment risk and valuation risk. Before you invest, please make sure you understand*

**Credit Suisse Floating Rate High Income Fund**  
**Annual Investment Adviser's Report (continued)**  
October 31, 2023 (unaudited)

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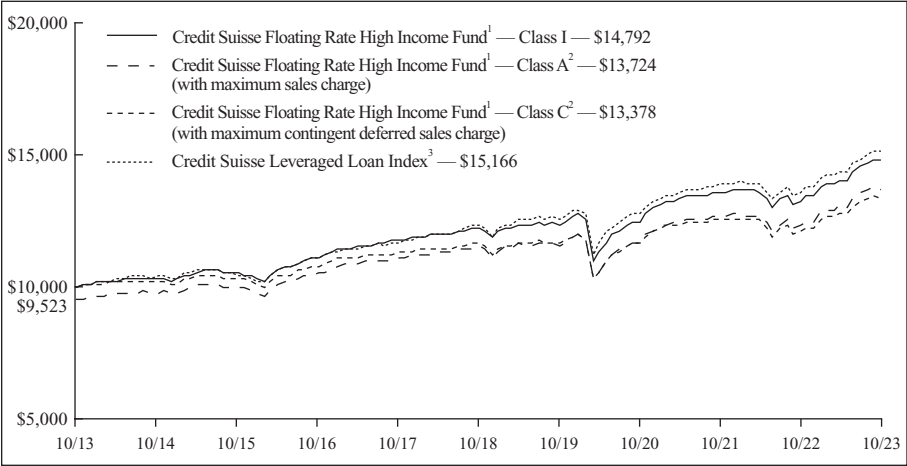
*the risks that apply to the Fund. As with any mutual fund, you could lose money over any period of time.*

*Investments in the Fund are not bank deposits and are not insured or guaranteed by the Federal Deposit Insurance Corporation or any government agency. For a detailed discussion of these and other risks, please refer to the Fund's Prospectus, which should be read carefully before investing.*

*In addition to historical information, this report contains forward-looking statements, which may concern, among other things, domestic and foreign markets, industry and economic trends and developments and government regulation, and their potential impact on the Fund's investments. These statements are subject to risks and uncertainties and actual trends, developments and regulations in the future, and their impact on the Fund, could be materially different from those projected, anticipated or implied. The Fund has no obligation to update or revise forward-looking statements.*

*The views of the Fund's management are as of the date of this letter and the Fund holdings described in this document are as of October 31, 2023; these views and Fund holdings may have changed subsequent to these dates. Nothing in this document is a recommendation to purchase or sell securities.*

Comparison of Change in Value of \$10,000 Investment in the  
Credit Suisse Floating Rate High Income Fund<sup>1,2</sup> and the  
Credit Suisse Leveraged Loan Index<sup>3</sup> for Ten Years



<sup>1</sup> Fee waivers and/or expense reimbursements reduce expenses for the Fund, without which performance would be lower. Effective April 22, 2019, the Fund entered into a written contract to limit expenses to 0.70% of the Fund's average daily net assets for Class I shares, 0.95% of the Fund's average daily net assets for Class A shares and 1.70% of the Fund's average daily net assets for Class C shares through at least February 28, 2025. This limit excludes certain expenses, as set forth in the Fund's Prospectus.

<sup>2</sup> Total return for the Fund's Class A shares for the reporting period, based on offering price (including maximum sales charge of 4.75%), was 5.79%. Total return for the Fund's Class C shares for the reporting period, based on redemption value including maximum contingent deferred sales charge ("CDSC") of 1.00%, was 9.24%.

<sup>3</sup> Credit Suisse Leveraged Loan Index is an unmanaged index that is designed to mirror the investable universe of the U.S. dollar denominated institutional leveraged loan market. The Index does not have transaction costs and investors cannot invest directly in the Index.

**Credit Suisse Floating Rate High Income Fund**  
**Annual Investment Adviser's Report (continued)**  
October 31, 2023 (unaudited)

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**Average Annual Returns as of October 31, 2023<sup>1</sup>**

|                                   | <b><u>1 Year</u></b> | <b><u>5 Years</u></b> | <b><u>10 Years</u></b> |
|-----------------------------------|----------------------|-----------------------|------------------------|
| Class I                           | 11.36%               | 3.91%                 | 3.99%                  |
| Class A Without Sales Charge      | 11.07%               | 3.63%                 | 3.72%                  |
| Class A With Maximum Sales Charge | 5.79%                | 2.63%                 | 3.22%                  |
| Class C Without CDSC              | 10.24%               | 2.86%                 | 2.95%                  |
| Class C With CDSC                 | 9.24%                | 2.86%                 | 2.95%                  |

*Returns represent past performance and include change in share price and reinvestment of dividends, capital gains, and return of capital distributions, if any. **Past performance cannot guarantee future results.** The current performance of the Fund may be lower or higher than the figures shown. Returns and share price will fluctuate, and redemption value may be more or less than original cost. The performance results do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or the redemption of Fund shares. Performance information current to the most recent month end is available at [www.credit-suisse.com/us/funds](http://www.credit-suisse.com/us/funds).*

*The annual gross expense ratios are 0.81% for Class I shares, 1.06% for Class A shares and 1.81% for Class C shares. The annual net expense ratios after fee waivers and/or expense reimbursements are 0.70% for Class I shares, 0.95% for Class A shares and 1.70% for Class C shares.*

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<sup>1</sup> Fee waivers and/or expense reimbursements reduce expenses for the Fund, without which performance would be lower. Effective April 22, 2019, the Fund entered into a written contract to limit expenses to 0.70% of the Fund's average daily net assets for Class I shares, 0.95% of the Fund's average daily net assets for Class A shares and 1.70% of the Fund's average daily net assets for Class C shares through at least February 28, 2025. This limit excludes certain expenses, as set forth in the Fund's Prospectus.

Information About Your Fund's Expenses

As an investor of the Fund, you incur two types of costs: ongoing expenses and transaction costs. Ongoing expenses include management fees, distribution and service (12b-1) fees and other Fund expenses. Examples of transaction costs include sales charges (loads), redemption fees and account maintenance fees, which are not shown in this section and which would result in higher total expenses. The following table is intended to help you understand your ongoing expenses of investing in the Fund and to help you compare these expenses with the ongoing expenses of investing in other mutual funds. The table is based on an investment of \$1,000 made at the beginning of the six months ended October 31, 2023.

The table illustrates your Fund's expenses in two ways:

- **Actual Fund Return.** This helps you estimate the actual dollar amount of ongoing expenses paid on a \$1,000 investment in the Fund using the Fund's actual return during the period. To estimate the expenses you paid over the period, simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number in the "Expenses Paid per \$1,000" line.
- **Hypothetical 5% Fund Return.** This helps you to compare the Fund's ongoing expenses with those of other mutual funds using the Fund's actual expense ratio and a hypothetical rate of return of 5% per year before expenses. Examples using a 5% hypothetical fund return may be found in the shareholder reports of other mutual funds. The hypothetical account values and expenses may not be used to estimate the actual ending account balance or expenses you paid for the period.

Please note that the expenses shown in these tables are meant to highlight your ongoing expenses only and do not reflect any transaction costs, such as sales charges (loads) or redemption fees. If these transaction costs had been included, your costs would have been higher. The "Expenses Paid per \$1,000" line of the tables is useful in comparing ongoing expenses only and will not help you determine the relative total expenses of owning different funds.



**Credit Suisse Floating Rate High Income Fund**  
**Annual Investment Adviser’s Report (continued)**  
 October 31, 2023 (unaudited)

| Expenses and Value for a \$1,000 Investment<br>for the six-month period ended October 31, 2023 |            |            |            |
|--|------------|------------|------------|
| Actual Fund Return   | Class I    | Class A    | Class C    |
| Beginning Account Value 05/01/23   | \$1,000.00 | \$1,000.00 | \$1,000.00 |
| Ending Account Value 10/31/23  | \$1,051.50 | \$1,050.20 | \$1,046.20 |
| Expenses Paid per \$1,000*   | \$ 3.62    | \$ 4.91    | \$ 8.77    |
| Hypothetical 5% Fund Return  |            |            |            |
| Beginning Account Value 05/01/23   | \$1,000.00 | \$1,000.00 | \$1,000.00 |
| Ending Account Value 10/31/23  | \$1,021.68 | \$1,020.42 | \$1,016.64 |
| Expenses Paid per \$1,000*   | \$ 3.57    | \$ 4.84    | \$ 8.64    |
|  | Class I    | Class A    | Class C    |
| Annualized Expense Ratios*   | 0.70%      | 0.95%      | 1.70%      |

\* Expenses are equal to the Fund’s annualized expense ratio for each share class, multiplied by the average account value over the period, multiplied by 184/365 to reflect the one-half year period.

The “Expenses Paid per \$1,000” and the “Annualized Expense Ratios” in the tables are based on actual expenses paid by the Fund during the period, net of fee waivers and/or actual expense reimbursements, if applicable. If those fee waivers and/or expense reimbursements had not been in effect, the Fund’s actual expenses would have been higher. Expenses do not reflect additional charges and expenses that are, or may be, imposed under the variable contracts or plans. Such charges and expenses are described in the prospectus of the insurance company separate account or in the plan documents or other informational materials supplied by plan sponsors. The Fund’s expenses should be considered with these charges and expenses in evaluating the overall cost of investing in the separate account.

For more information, please refer to the Fund’s Prospectus.

**Credit Suisse Floating Rate High Income Fund**  
**Annual Investment Adviser's Report (continued)**  
October 31, 2023 (unaudited)

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**Credit Quality Breakdown\***  
*(% of Total Investments as of October 31, 2023)*

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|                          |                      |
|--------------------------|----------------------|
| <b>S&amp;P Ratings**</b> |                      |
| A                        | 0.3%                 |
| AAA                      | 0.6                  |
| BBB                      | 4.2                  |
| BB                       | 15.0                 |
| B                        | 56.4                 |
| CCC                      | 10.7                 |
| CC                       | 0.3                  |
| D                        | 0.1                  |
| NR                       | <u>7.0</u>           |
| Subtotal                 | 94.6                 |
| Equity and Other         | <u>5.4</u>           |
| Total                    | <u><u>100.0%</u></u> |

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\* Expressed as a percentage of total investments (excluding securities lending collateral if applicable) and may vary over time.

\*\* Credit Quality is based on ratings provided by the S&P Global Ratings Division of S&P Global Inc. ("S&P"). S&P is a main provider of ratings for credit assets classes and is widely used amongst industry participants. The NR category consists of securities that have not been rated by S&P.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments**  
October 31, 2023

| <b>Par<br/>(000)</b>                     |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b>  | <b>Value</b>      |
|--|--|---------------------------------------|-----------------|---------------|-------------------|
| <b>BANK LOANS (80.3%)</b>                |  |                                       |                 |               |                   |
| <b>Advertising (0.8%)</b>                |  |                                       |                 |               |                   |
| \$11,970                                 | MH Sub I LLC, 1 mo. USD Term SOFR + 4.250% <sup>(1)</sup>  | (B, B1)                               | 05/03/28        | 9.574 \$      | 11,458,761        |
| 2,611                                    | MH Sub I LLC (1st Lien Term Loan), 1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                     | (B, B1)                               | 09/13/24        | 9.189         | 2,617,144         |
| 1,376                                    | MH Sub I LLC (Incremental Term Loan), 1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                  | (B, B1)                               | 09/13/24        | 9.189         | <u>1,377,716</u>  |
|  |  |                                       |                 |               | <u>15,453,621</u> |
| <b>Aerospace &amp; Defense (1.9%)</b>    |  |                                       |                 |               |                   |
| 4,750                                    | Amentum Government Services Holdings LLC, 1 mo. USD Term SOFR + 8.750% <sup>(1)</sup>              | (NR, NR)                              | 01/31/28        | 14.189        | 4,326,965         |
| 6,000                                    | Amentum Government Services Holdings LLC, 1 mo. USD Term SOFR + 7.500% <sup>(1)</sup>              | (NR, NR)                              | 02/15/30        | 12.935        | 5,415,000         |
| 2,895                                    | Amentum Government Services Holdings LLC, 1 mo. USD Term SOFR + 4.000% <sup>(1)</sup>              | (B, B2)                               | 02/15/29        | 9.335         | 2,840,237         |
| 4,185                                    | Brown Group Holding LLC, 1 mo. USD Term SOFR + 3.750%, 3 mo. USD Term SOFR + 3.750% <sup>(1)</sup> | (B+, B2)                              | 07/02/29        | 9.066 - 9.133 | 4,182,763         |
| 6,176                                    | Brown Group Holding LLC, 1 mo. USD Term SOFR + 2.750% <sup>(1)</sup>                               | (B+, B2)                              | 06/07/28        | 8.075         | 6,074,611         |
| 1,996                                    | Fly Funding II SARL, 3 mo. USD LIBOR + 1.750% <sup>(1)</sup>                                       | (CCC+, B3)                            | 08/11/25        | 7.380         | 1,903,269         |
| 1,785                                    | KKR Apple Bidco LLC, 1 mo. USD Term SOFR + 2.750% <sup>(1)</sup>                                   | (B, B2)                               | 09/22/28        | 8.189         | 1,753,422         |
| 3,758                                    | KKR Apple Bidco LLC, 1 mo. USD Term SOFR + 4.000% <sup>(1)</sup>                                   | (B, B2)                               | 09/22/28        | 9.324         | 3,755,397         |
| 6,880                                    | Peraton Corp., 1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>   | (B, B1)                               | 02/01/28        | 9.174         | <u>6,762,376</u>  |
|  |  |                                       |                 |               | <u>37,014,040</u> |
| <b>Air Transportation (0.2%)</b>         |  |                                       |                 |               |                   |
| 4,454                                    | United Airlines, Inc., 1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                                 | (BB, Ba1)                             | 04/21/28        | 9.189         | <u>4,451,042</u>  |
| <b>Auto Parts &amp; Equipment (2.6%)</b> |  |                                       |                 |               |                   |
| 12,870                                   | Autokiniton U.S. Holdings, Inc., 1 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                       | (B, B2)                               | 04/06/28        | 9.939         | 12,660,692        |
| 750                                      | Clarios Global LP, 1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                                     | (B+, B1)                              | 05/06/30        | 9.074         | 749,813           |
| 6,786                                    | Dealer Tire Financial LLC, 1 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                             | (B-, B1)                              | 12/14/27        | 9.824         | 6,799,231         |
| 8,214                                    | Garrett Motion, Inc., 3 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                                  | (BB-, Ba2)                            | 04/30/28        | 9.883         | 8,234,821         |
| 1,735                                    | Gates Global LLC, 1 mo. USD Term SOFR + 2.500% <sup>(1)</sup>                                      | (B+, Ba3)                             | 03/31/27        | 7.924         | 1,734,151         |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
October 31, 2023

| <b>Par<br/>(000)</b>                          |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b>  | <b>Value</b>      |
|---|--|---------------------------------------|-----------------|---------------|-------------------|
| <b>BANK LOANS (continued)</b>                 |  |                                       |                 |               |                   |
| <b>Auto Parts &amp; Equipment (continued)</b> |  |                                       |                 |               |                   |
| \$ 2,749                                      | Jason Group, Inc., 1 mo. USD Term SOFR + 6.000%, 0.000% PIK <sup>(1),(2)</sup>                             | (NR, WR)                              | 08/28/25        | 11.439        | \$ 2,432,479      |
| 5,159   | Les Schwab Tire Centers, 1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                                       | (B, B2)                               | 11/02/27        | 8.692         | 5,148,633         |
| 2,099   | PAI Holdco, Inc., 3 mo. USD Term SOFR + 3.750% <sup>(1)</sup>  | (B-, B3)                              | 10/28/27        | 9.395         | 1,996,170         |
| 5,125   | RVR Dealership Holdings LLC, 1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                                   | (BB-, B2)                             | 02/08/28        | 9.182         | 4,476,147         |
| 6,899   | TI Group Automotive Systems LLC, 3 mo. EUR EURIBOR + 3.250% <sup>(1),(3)</sup>                             | (BBB-, Ba3)                           | 12/16/26        | 7.222         | 7,306,387         |
|   |  |                                       |                 |               | <u>51,538,524</u> |
| <b>Banking (0.1%)</b>                         |  |                                       |                 |               |                   |
| 2,666   | Citco Funding LLC, 3 mo. USD Term SOFR + 3.500% <sup>(1)</sup>   | (BB, Ba2)                             | 04/27/28        | 8.888         | <u>2,672,294</u>  |
| <b>Brokerage (0.2%)</b>                       |  |                                       |                 |               |                   |
| 3,297   | Jane Street Group LLC, 1 mo. USD Term SOFR + 2.750% <sup>(1)</sup>   | (BB, Ba2)                             | 01/26/28        | 8.189         | <u>3,293,492</u>  |
| <b>Building &amp; Construction (0.7%)</b>     |  |                                       |                 |               |                   |
| 6,361   | Latham Pool Products, Inc., 3 mo. USD Term SOFR + 4.000% <sup>(1)</sup>                                    | (BB-, B1)                             | 02/23/29        | 9.527         | 6,088,449         |
| 4,187   | Pike Corp., 1 mo. USD Term SOFR + 3.000% <sup>(1)</sup>  | (B, Ba3)                              | 01/21/28        | 8.439         | 4,183,778         |
| 3,012   | Service Logic Acquisition, Inc., 1 mo. USD Term SOFR + 4.000%, 3 mo. USD Term SOFR + 4.000% <sup>(1)</sup> | (B, B2)                               | 10/29/27        | 9.439 - 9.645 | <u>3,004,099</u>  |
|   |  |                                       |                 |               | <u>13,276,326</u> |
| <b>Building Materials (2.2%)</b>              |  |                                       |                 |               |                   |
| 5,724   | Core & Main LP, 1 mo. USD Term SOFR + 2.500%, 3 mo. USD Term SOFR + 2.500% <sup>(1)</sup>                  | (B+, B1)                              | 07/27/28        | 7.839 - 7.912 | 5,724,246         |
| 9,725   | Cornerstone Building Brands, Inc., 1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                             | (B, B2)                               | 04/12/28        | 8.685         | 9,271,640         |
| 3,625   | Cornerstone Building Brands, Inc., 1 mo. USD Term SOFR + 5.625% <sup>(1)</sup>                             | (B, B2)                               | 08/01/28        | 10.960        | 3,588,657         |
| 525   | CPG International, Inc., 1 mo. USD Term SOFR + 2.500% <sup>(1)</sup>                                       | (BB-, B1)                             | 04/28/29        | 7.924         | 524,504           |
| 1,654   | GYP Holdings III Corp., 1 mo. USD Term SOFR + 3.000% <sup>(1)</sup>  | (BB-, Ba2)                            | 05/12/30        | 8.324         | 1,660,623         |
| 6,186   | Oscar AcquisitionCo LLC, 3 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                                       | (B, B1)                               | 04/29/29        | 9.990         | 6,036,199         |
| 1,294   | Park River Holdings, Inc., 3 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                                     | (B-, B2)                              | 12/28/27        | 8.907         | 1,226,372         |
| 12,958  | SRS Distribution, Inc., 1 mo. USD Term SOFR + 3.500% <sup>(1)</sup>  | (B-, B3)                              | 06/02/28        | 8.939         | 12,682,816        |
| 1,989   | SRS Distribution, Inc., 1 mo. USD Term SOFR + 3.500% <sup>(1)</sup>  | (B-, B3)                              | 06/02/28        | 8.825         | <u>1,943,169</u>  |
|   |  |                                       |                 |               | <u>42,658,226</u> |

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**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
October 31, 2023

| <b>Par<br/>(000)</b>                    |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b>       | <b>Value</b>      |
|---|--|---------------------------------------|-----------------|--------------------|-------------------|
| <b>BANK LOANS (continued)</b>           |  |                                       |                 |                    |                   |
| <b>Cable &amp; Satellite TV (0.4%)</b>  |  |                                       |                 |                    |                   |
| \$ 7,000                                | Ziggo BV, 6 mo. EUR<br>EURIBOR + 3.000% <sup>(1),(3)</sup>                                     | (B+, B1)                              | 01/31/29        | 6.928 \$           | 7,041,664         |
| 738                                     | Ziggo Financing Partnership, 1 mo.<br>USD Term SOFR + 2.500% <sup>(1)</sup>                    | (B+, B1)                              | 04/30/28        | 7.949              | 723,286           |
|   |  |                                       |                 |                    | <u>7,764,950</u>  |
| <b>Chemicals (3.7%)</b>                 |  |                                       |                 |                    |                   |
| 4,078                                   | Ascend Performance Materials<br>Operations LLC, 3 mo. USD Term<br>SOFR + 4.750% <sup>(1)</sup> | (B+, Ba3)                             | 08/27/26        | 10.318             | 3,857,633         |
| 4,000                                   | CeramTec AcquiCo GmbH, 3 mo. EUR<br>EURIBOR + 3.500% <sup>(1),(3)</sup>                        | (B, B2)                               | 03/16/29        | 7.283              | 4,130,459         |
| 3,455                                   | CPC Acquisition Corp., 3 mo. USD Term<br>SOFR + 7.750% <sup>(1)</sup>                          | (CCC-, Caa3)                          | 12/29/28        | 13.402             | 1,698,740         |
| 3,477                                   | CPC Acquisition Corp., 3 mo. USD Term<br>SOFR + 3.750% <sup>(1)</sup>                          | (CCC+, Caa1)                          | 12/29/27        | 9.402              | 2,752,769         |
| 1,869                                   | Eastman Chemical Co., 3 mo. USD Term<br>SOFR + 5.250% <sup>(1)</sup>                           | (B, B2)                               | 11/01/28        | 10.902             | 1,756,599         |
| 10,890                                  | Hexion Holdings Corp., 3 mo. USD Term<br>SOFR + 4.500% <sup>(1)</sup>                          | (B-, B2)                              | 03/15/29        | 10.033             | 10,097,938        |
| 9,181                                   | Luxembourg Investment Co. 428 SARL,<br>3 mo. USD Term SOFR + 5.000% <sup>(1)</sup>             | (CCC+, B3)                            | 01/03/29        | 10.540             | 6,415,168         |
| 2,668                                   | Nouryon Finance BV, 1 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                             | (B+, B2)                              | 04/03/28        | 9.434              | 2,612,728         |
| 5,147                                   | PMHC II, Inc., 3 mo. USD Term<br>SOFR + 4.250% <sup>(1)</sup>                                  | (B-, B3)                              | 04/23/29        | 9.807              | 4,684,728         |
| 7,468                                   | Polar U.S. Borrower LLC,<br>3 mo. USD Term SOFR + 4.750% <sup>(1)</sup>                        | (CCC, Caa1)                           | 10/15/25        | 10.243 -<br>10.244 | 5,643,931         |
| 8,210                                   | Ravago Holdings America, Inc.,<br>3 mo. USD Term SOFR + 2.500% <sup>(1)</sup>                  | (NR, B1)                              | 03/04/28        | 8.152              | 8,065,834         |
| 2,583                                   | RelaDyne, Inc., 1 mo. USD Term<br>SOFR + 4.250% <sup>(1)</sup>                                 | (B, B2)                               | 12/22/28        | 9.574              | 2,568,975         |
| 5,444                                   | RelaDyne, Inc., 1 mo. USD Term<br>SOFR + 5.000% <sup>(1),(4)</sup>                             | (B, B2)                               | 12/22/28        | 10.324             | 5,430,006         |
| 1,119                                   | Starfruit Finco BV, 1 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                             | (B+, B2)                              | 04/03/28        | 9.419              | 1,094,872         |
| 10,489                                  | Vantage Specialty Chemicals, Inc.,<br>1 mo. USD Term SOFR + 4.750% <sup>(1)</sup>              | (B-, B2)                              | 10/26/26        | 10.085             | 10,113,000        |
| 2,198                                   | Zep, Inc., 3 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                                      | (NR, NR)                              | 10/02/28        | 9.390              | 2,071,787         |
|   |  |                                       |                 |                    | <u>72,995,167</u> |
| <b>Diversified Capital Goods (1.7%)</b> |  |                                       |                 |                    |                   |
| 11,312                                  | Dynacast International LLC,<br>3 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                     | (B-, B2)                              | 07/22/25        | 10.017             | 10,605,329        |
| 1,980                                   | Dynacast International LLC,<br>3 mo. USD Term SOFR + 9.000% <sup>(1)</sup>                     | (CCC, Caa2)                           | 10/22/25        | 14.517             | 1,517,705         |
| 2,999                                   | Electrical Components International, Inc.,<br>3 mo. USD Term SOFR + 4.250% <sup>(1)</sup>      | (B-, B2)                              | 06/26/25        | 9.773              | 2,976,337         |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
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| <b>Par<br/>(000)</b>                                |   | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b>     | <b>Value</b>      |
|---|---|---------------------------------------|-----------------|------------------|-------------------|
| <b>BANK LOANS (continued)</b>                       |   |                                       |                 |                  |                   |
| <b>Diversified Capital Goods (continued)</b>        |   |                                       |                 |                  |                   |
| \$ 2,000  | Electrical Components International, Inc.,<br>3 mo. USD Term SOFR + 8.500% <sup>(1),(4),(5)</sup> | (CCC, Caa2)                           | 06/26/26        | 14.023           | \$ 1,760,000      |
| 4,898   | Electrical Components International, Inc.,<br>U.S. (Fed) Prime Rate + 7.500% <sup>(1),(4)</sup>   | (B-, B2)                              | 06/26/25        | 16.000           | 4,702,056         |
| 11,219  | Topgolf Callaway Brands Corp.,<br>1 mo. USD Term SOFR + 3.500% <sup>(1)</sup>                     | (B+, B1)                              | 03/15/30        | 8.924            | <u>11,181,892</u> |
|   |   |                                       |                 |                  | <u>32,743,319</u> |
| <b>Electric - Generation (0.7%)</b>                 |   |                                       |                 |                  |                   |
| 13,932  | Brookfield WEC Holdings, Inc.,<br>1 mo. USD Term SOFR + 2.750% <sup>(1)</sup>                     | (B, B2)                               | 08/01/25        | 8.189            | <u>13,932,393</u> |
| <b>Electronics (2.6%)</b>                           |   |                                       |                 |                  |                   |
| 2,128   | Entegris, Inc., 1 mo. USD Term<br>SOFR + 2.500%, 3 mo. USD Term<br>SOFR + 2.500% <sup>(1)</sup>   | (BB, Baa3)                            | 07/06/29        | 7.825 -<br>7.890 | 2,132,642         |
| 3,950   | Escape Velocity Holdings, Inc.,<br>3 mo. USD Term SOFR + 4.250% <sup>(1)</sup>                    | (B, B3)                               | 10/08/28        | 9.902            | 3,836,382         |
| 7,000   | Idemia Group,<br>3 mo. EUR EURIBOR + 4.750% <sup>(1),(3)</sup>                                    | (B, B2)                               | 09/22/28        | 8.722            | 7,390,378         |
| 11,965  | Idemia Group, 3 mo. USD Term<br>SOFR + 4.750% <sup>(1)</sup>                                      | (B, B2)                               | 09/30/28        | 10.140           | 11,987,836        |
| 7,589   | II-VI, Inc., 1 mo. USD Term<br>SOFR + 2.750% <sup>(1)</sup>                                       | (BB-, Ba2)                            | 07/02/29        | 8.189            | 7,585,008         |
| 1,548   | Infinite Bidco LLC, 3 mo. USD Term<br>SOFR + 7.000% <sup>(1)</sup>                                | (CCC, Caa2)                           | 03/02/29        | 12.645           | 1,363,197         |
| 7,073   | Ingram Micro, Inc., 3 mo. USD Term<br>SOFR + 3.000% <sup>(1)</sup>                                | (BB-, B1)                             | 06/30/28        | 8.653            | 7,063,712         |
| 1,000   | MaxLinear, Inc., 1 mo. USD Term<br>SOFR + 2.250% <sup>(1),(4)</sup>                               | (BB, Ba3)                             | 06/23/28        | 7.689            | 985,000           |
| 2,898   | MKS Instruments, Inc., 1 mo. USD Term<br>SOFR + 2.500% <sup>(1)</sup>                             | (BB, Ba1)                             | 08/17/27        | 7.924            | 2,888,315         |
| 7,158   | MKS Instruments, Inc., 1 mo. USD Term<br>SOFR + 2.500% <sup>(1)</sup>                             | (BB, Ba1)                             | 08/17/29        | 7.819            | <u>7,122,409</u>  |
|   |   |                                       |                 |                  | <u>52,354,879</u> |
| <b>Energy - Exploration &amp; Production (0.6%)</b> |   |                                       |                 |                  |                   |
| 9,082   | CQP Holdco LP, 3 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                                     | (BB, B1)                              | 06/05/28        | 8.990            | 9,084,604         |
| 1,637   | GIP Pilot Acquisition Partners LP,<br>3 mo. USD Term SOFR + 3.000% <sup>(1),(4)</sup>             | (BB-, Ba3)                            | 10/04/30        | 8.388            | 1,636,777         |
| 750   | Limetree Bay Terminals LLC,<br>3 mo. USD Term SOFR + 4.000% <sup>(1)</sup>                        | (CCC, Caa2)                           | 02/15/24        | 10.652           | 693,957           |
| 15,907  | PES Holdings LLC, 3.000% PIK <sup>(1),(2),(6)</sup>   | (NR, WR)                              | 12/31/24        | 3.000            | <u>278,380</u>    |
|   |   |                                       |                 |                  | <u>11,693,718</u> |
| <b>Environmental (0.3%)</b>                         |   |                                       |                 |                  |                   |
| 2,192   | LRS Holdings LLC, 1 mo. USD Term<br>SOFR + 4.250% <sup>(1),(4)</sup>                              | (B, B3)                               | 08/31/28        | 9.689            | 2,153,189         |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
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| <b>Par<br/>(000)</b>                    |   | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b>  | <b>Value</b>      |
|---|---|---------------------------------------|-----------------|---------------|-------------------|
| <b>BANK LOANS (continued)</b>           |   |                                       |                 |               |                   |
| <b>Environmental (continued)</b>        |   |                                       |                 |               |                   |
| \$ 3,839                                | Patriot Container Corp., 1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                                | (CCC+, B2)                            | 03/20/25        | 9.075         | \$ 3,638,844      |
|   |   |                                       |                 |               | <u>5,792,033</u>  |
| <b>Food &amp; Drug Retailers (1.0%)</b> |   |                                       |                 |               |                   |
| 6,950                                   | Packaging Coordinators Midco, Inc., 3 mo. USD Term SOFR + 3.500% <sup>(1)</sup>                     | (B-, B2)                              | 11/30/27        | 9.152         | 6,874,250         |
| 3,925                                   | Sharp Midco LLC, 3 mo. USD Term SOFR + 4.000% <sup>(1),(4)</sup>                                    | (B-, B2)                              | 12/31/28        | 9.490         | 3,905,525         |
| 8,948                                   | WOOF Holdings, Inc., 3 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                                    | (CCC+, B3)                            | 12/21/27        | 9.397         | 7,292,486         |
| 2,923                                   | WOOF Holdings, Inc., 3 mo. USD Term SOFR + 7.250% <sup>(1)</sup>                                    | (CCC-, Caa2)                          | 12/21/28        | 12.749        | <u>2,009,776</u>  |
|   |   |                                       |                 |               | <u>20,082,037</u> |
| <b>Food - Wholesale (0.9%)</b>          |   |                                       |                 |               |                   |
| 7,178                                   | Al Aqua Merger Sub, Inc., 1 mo. USD Term SOFR + 3.750%, 3 mo. USD Term SOFR + 3.750% <sup>(1)</sup> | (B, B3)                               | 07/31/28        | 9.082 - 9.144 | 7,053,583         |
| 4,172                                   | B&G Foods, Inc., 1 mo. USD Term SOFR + 2.500% <sup>(1)</sup>  | (B+, B1)                              | 10/10/26        | 7.827         | 4,089,867         |
| 2,000                                   | Froneri International Ltd., 6 mo. EUR EURIBOR + 2.125% <sup>(1),(3)</sup>                           | (BB-, B1)                             | 01/29/27        | 6.097         | 2,069,077         |
| 5,000                                   | Zara U.K. Midco Ltd., 6 mo. EUR EURIBOR + 5.750% <sup>(1),(3),(5)</sup>                             | (B-, Caa1)                            | 01/31/25        | 9.698         | <u>3,841,534</u>  |
|   |   |                                       |                 |               | <u>17,054,061</u> |
| <b>Gaming (0.9%)</b>                    |   |                                       |                 |               |                   |
| 6,024                                   | Arcis Golf LLC, 1 mo. USD Term SOFR + 4.250% <sup>(1)</sup>   | (B+, B2)                              | 11/24/28        | 9.691         | 6,033,565         |
| 4,192                                   | Fertitta Entertainment LLC, 1 mo. USD Term SOFR + 4.000% <sup>(1)</sup>                             | (B, B2)                               | 01/27/29        | 9.324         | 4,106,381         |
| 3,036                                   | PENN Entertainment, Inc., 1 mo. USD Term SOFR + 2.750% <sup>(1)</sup>                               | (BB, Ba3)                             | 05/03/29        | 8.174         | 3,035,576         |
| 4,096                                   | Scientific Games International, Inc., 1 mo. USD Term SOFR + 3.000% <sup>(1)</sup>                   | (BB, Ba3)                             | 04/14/29        | 8.435         | 4,097,762         |
| 1,496                                   | Stars Group Holdings BV, 3 mo. USD Term SOFR + 2.250% <sup>(1)</sup>                                | (BBB-, Ba1)                           | 07/21/26        | 7.902         | <u>1,497,335</u>  |
|   |   |                                       |                 |               | <u>18,770,619</u> |
| <b>Gas Distribution (0.8%)</b>          |   |                                       |                 |               |                   |
| 6,077                                   | BCP Renaissance Parent LLC, 3 mo. USD Term SOFR + 3.500% <sup>(1)</sup>                             | (B+, B2)                              | 10/31/28        | 8.896         | 6,052,029         |
| 9,183                                   | Traverse Midstream Partners LLC, 3 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                        | (B+, B2)                              | 02/16/28        | 9.240         | <u>9,177,001</u>  |
|   |   |                                       |                 |               | <u>15,229,030</u> |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
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| <b>Par<br/>(000)</b>            |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b>       | <b>Value</b>      |
|---------------------------------|--|---------------------------------------|-----------------|--------------------|-------------------|
| <b>BANK LOANS (continued)</b>   |  |                                       |                 |                    |                   |
| <b>Health Facilities (1.1%)</b> |  |                                       |                 |                    |                   |
| \$ 1,900                        | Bayou Intermediate II LLC,<br>3 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                                    | (B-, B2)                              | 08/02/28        | 10.128             | \$ 1,824,307      |
| 4,774                           | Carestream Health, Inc., 3 mo. USD Term<br>SOFR + 7.500% <sup>(1)</sup>                                      | (B-, Caa1)                            | 09/30/27        | 12.990             | 3,552,843         |
| 1,503                           | EyeCare Partners LLC, 3 mo. USD Term<br>SOFR + 3.750% <sup>(1)</sup>   | (CCC, Caa1)                           | 02/18/27        | 9.395              | 832,536           |
| 3,444                           | Insulet Corp., 1 mo. USD Term<br>SOFR + 3.250% <sup>(1)</sup>  | (B+, Ba2)                             | 05/04/28        | 8.689              | 3,437,585         |
| 7,221                           | Loire Finco Luxembourg SARL,<br>1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                                  | (B, B3)                               | 04/21/27        | 9.174              | 7,079,081         |
| 5,583                           | Surgery Center Holdings, Inc.,<br>1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                                | (B-, B1)                              | 08/31/26        | 9.203              | 5,584,450         |
|                                 |  |                                       |                 |                    | <u>22,310,802</u> |
| <b>Health Services (5.1%)</b>   |  |                                       |                 |                    |                   |
| 1,539                           | ADMI Corp., 1 mo. USD Term<br>SOFR + 3.000% <sup>(1)</sup>   | (B-, B3)                              | 04/30/25        | 8.439              | 1,517,057         |
| 12,816                          | ADMI Corp., 1 mo. USD Term<br>SOFR + 3.375% <sup>(1)</sup>   | (B-, B3)                              | 12/23/27        | 8.814              | 11,542,083        |
| 12,636                          | Athenahealth Group, Inc.,<br>1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                                     | (B-, B2)                              | 02/15/29        | 8.577              | 12,274,634        |
| 9,403                           | Learning Care Group, Inc.,<br>3 mo. USD Term SOFR + 4.750% <sup>(1)</sup>                                    | (B, B2)                               | 08/11/28        | 10.117 -<br>10.171 | 9,423,606         |
| 4,741                           | MedAssets Software Intermediate<br>Holdings, Inc., 1 mo. USD Term<br>SOFR + 6.750% <sup>(1)</sup>            | (CCC-, Caa3)                          | 12/17/29        | 12.189             | 2,878,757         |
| 1,990                           | MedAssets Software Intermediate<br>Holdings, Inc., 1 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>            | (CCC+, B3)                            | 12/18/28        | 9.439              | 1,579,482         |
| 2,621                           | Pacific Dental Services LLC,<br>1 mo. USD Term SOFR + 3.500%,<br>3 mo. USD Term SOFR + 3.500% <sup>(1)</sup> | (B, B1)                               | 05/05/28        | 8.936 -<br>8.953   | 2,612,302         |
| 4,121                           | PetVet Care Centers LLC,<br>1 mo. USD Term SOFR + 3.500% <sup>(1)</sup>                                      | (B-, B2)                              | 02/14/25        | 8.924              | 4,121,948         |
| 1,405                           | PetVet Care Centers LLC,<br>1 mo. USD Term SOFR + 5.000% <sup>(1)</sup>                                      | (B-, B2)                              | 02/14/25        | 10.424             | 1,406,867         |
| 4,334                           | PointClickCare Technologies, Inc.,<br>3 mo. USD Term SOFR + 4.000% <sup>(1),(4)</sup>                        | (B, B2)                               | 12/29/27        | 9.390              | 4,334,000         |
| 4,789                           | PointClickCare Technologies, Inc.,<br>3 mo. USD Term SOFR + 3.000% <sup>(1)</sup>                            | (B, B2)                               | 12/29/27        | 8.765              | 4,782,876         |
| 12,490                          | Radiology Partners, Inc.,<br>1 mo. USD Term SOFR + 4.250% <sup>(1)</sup>                                     | (CCC+, B3)                            | 07/09/25        | 10.179             | 9,364,610         |
| 4,983                           | Select Medical Corp., 1 mo. USD Term<br>SOFR + 3.000% <sup>(1)</sup>   | (BB-, Ba2)                            | 03/06/27        | 8.324              | 4,976,338         |
| 2,200                           | Southern Veterinary Partners LLC,<br>1 mo. USD Term SOFR + 7.750% <sup>(1)</sup>                             | (CCC, Caa2)                           | 10/05/28        | 13.174             | 2,119,326         |
| 11,917                          | Southern Veterinary Partners LLC,<br>1 mo. USD Term SOFR + 4.000% <sup>(1)</sup>                             | (B-, B2)                              | 10/05/27        | 9.439              | 11,804,840        |

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| <b>Par<br/>(000)</b>               |   | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>       |
|------------------------------------|---|---------------------------------------|-----------------|--------------|--------------------|
| <b>BANK LOANS (continued)</b>      |   |                                       |                 |              |                    |
| <b>Health Services (continued)</b> |   |                                       |                 |              |                    |
| \$ 7,633                           | U.S. Radiology Specialists, Inc.,<br>3 mo. USD Term SOFR + 5.250% <sup>(1)</sup>                    | (B-, B3)                              | 12/15/27        | 10.740       | \$ 7,232,466       |
| 886                                | Western Dental Services, Inc.,<br>3 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                       | (CCC+, B3)                            | 08/18/28        | 10.184       | 687,738            |
| 8,295                              | Western Dental Services, Inc. (2021<br>Term Loan B), 3 mo. USD Term<br>SOFR + 4.500% <sup>(1)</sup> | (CCC+, B3)                            | 08/18/28        | 10.184       | 6,436,358          |
| 1,948                              | Women's Care Enterprises LLC,<br>3 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                        | (B-, B2)                              | 01/15/28        | 10.053       | 1,733,419          |
|                                    |   |                                       |                 |              | <u>100,828,707</u> |
| <b>Hotels (0.7%)</b>               |   |                                       |                 |              |                    |
| 6,975                              | Alterra Mountain Co., 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                                | (B+, B1)                              | 08/17/28        | 8.939        | 6,986,335          |
| 1,034                              | Alterra Mountain Co., 1 mo. USD Term<br>SOFR + 3.750% <sup>(1)</sup>                                | (B+, B1)                              | 05/31/30        | 9.174        | 1,035,914          |
| 2,448                              | Compass III Ltd., 1 mo. EUR<br>EURIBOR + 4.000% <sup>(1),(3),(4)</sup>                              | (B-, B3)                              | 05/09/25        | 7.862        | 2,580,595          |
| 2,665                              | RHP Hotel Properties LP,<br>1 mo. USD Term SOFR + 2.750% <sup>(1)</sup>                             | (BB-, Ba3)                            | 05/18/30        | 8.074        | 2,670,036          |
|                                    |   |                                       |                 |              | <u>13,272,880</u>  |
| <b>Insurance Brokerage (3.3%)</b>  |   |                                       |                 |              |                    |
| 10,052                             | Alliant Holdings Intermediate LLC,<br>1 mo. USD LIBOR + 3.500% <sup>(1)</sup>                       | (B, B2)                               | 11/05/27        | 8.939        | 10,029,141         |
| 5,802                              | AmWINS Group, Inc., 1 mo. USD Term<br>SOFR + 2.750% <sup>(1)</sup>                                  | (B+, Ba3)                             | 02/19/28        | 8.189        | 5,797,540          |
| 3,227                              | AssuredPartners, Inc., 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                               | (B, B2)                               | 02/12/27        | 8.824        | 3,203,219          |
| 2,777                              | AssuredPartners, Inc. (2021 Term<br>Loan B), 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>         | (B, B2)                               | 02/12/27        | 8.939        | 2,755,763          |
| 6,565                              | AssuredPartners, Inc. (2020 Term<br>Loan B), 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>         | (B, B2)                               | 02/12/27        | 8.939        | 6,516,221          |
| 1,225                              | Howden Group Holdings Ltd.,<br>1 mo. USD Term SOFR + 4.000% <sup>(1)</sup>                          | (B, B2)                               | 04/18/30        | 9.324        | 1,225,147          |
| 20,209                             | HUB International Ltd., 3 mo. USD Term<br>SOFR + 4.250% <sup>(1)</sup>                              | (B, B2)                               | 06/20/30        | 9.662        | 20,222,077         |
| 4,277                              | Hyperion Insurance Group Ltd.,<br>1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                       | (B, B2)                               | 11/12/27        | 8.689        | 4,248,526          |
| 7,076                              | Hyperion Insurance Group Ltd.,<br>1 mo. EUR EURIBOR + 3.500% <sup>(1),(3)</sup>                     | (B, B2)                               | 11/12/27        | 7.375        | 7,378,802          |
| 3,250                              | USI, Inc., 3 mo. USD Term<br>SOFR + 3.750% <sup>(1)</sup>   | (B, B1)                               | 11/22/29        | 9.140        | 3,245,225          |
|                                    |   |                                       |                 |              | <u>64,621,661</u>  |

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| <b>Par<br/>(000)</b>                                     |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>       |
|--|--|---------------------------------------|-----------------|--------------|--------------------|
| <b>BANK LOANS (continued)</b>                            |  |                                       |                 |              |                    |
| <b>Investments &amp; Misc. Financial Services (5.5%)</b> |  |                                       |                 |              |                    |
| \$ 7,318   | Altisource Solutions SARL, 3 mo. USD Term SOFR + 9.500% <sup>(1),(5)</sup>                   | (CCC-, Caa2)                          | 04/30/25        | 14.240       | \$ 5,909,456       |
| 6,327  | Ankura Consulting Group LLC, 1 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                     | (B-, B2)                              | 03/17/28        | 9.939        | 6,277,323          |
| 4,763  | AqGen Ascensus, Inc., 3 mo. USD Term SOFR + 6.500% <sup>(1)</sup>                            | (CCC, Caa2)                           | 08/02/29        | 12.176       | 4,560,299          |
| 5,482  | AqGen Island Holdings, Inc., 1 mo. USD Term SOFR + 3.500% <sup>(1)</sup>                     | (B-, B2)                              | 08/02/28        | 8.939        | 5,387,999          |
| 5,766  | Citadel Securities LP, 1 mo. USD Term SOFR + 2.500% <sup>(1)</sup>                           | (BBB-, Baa3)                          | 07/29/30        | 7.939        | 5,752,182          |
| 5,404  | CTC Holdings LP, 3 mo. USD Term SOFR + 5.000% <sup>(1),(4)</sup>                             | (B+, B1)                              | 02/20/29        | 10.344       | 5,336,636          |
| 9,153  | Deerfield Dakota Holding LLC, 3 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                    | (B-, B2)                              | 04/09/27        | 9.140        | 8,851,361          |
| 1,199  | EIG Management Co. LLC, 1 mo. USD Term SOFR + 3.750% <sup>(1),(4)</sup>                      | (BB, Ba2)                             | 02/22/25        | 9.177        | 1,199,239          |
| 12,567   | Galaxy U.S. Opco, Inc., 3 mo. USD Term SOFR + 4.750% <sup>(1)</sup>                          | (B-, B3)                              | 04/29/29        | 10.133       | 11,718,742         |
| 15,000   | GTGR W Merger Sub LLC <sup>(7)</sup>   | (BB, Ba3)                             | 09/20/30        | 0.000        | 14,912,475         |
| 6,418  | Hudson River Trading LLC, 1 mo. USD Term SOFR + 3.000% <sup>(1)</sup>                        | (BB-, Ba3)                            | 03/20/28        | 8.439        | 6,334,891          |
| 4,981  | Jump Financial LLC, 3 mo. USD Term SOFR + 4.500% <sup>(1),(4)</sup>                          | (BB-, Ba2)                            | 08/07/28        | 10.152       | 4,794,183          |
| 2,071  | Kestra Advisor Services Holdings A, Inc., 3 mo. USD Term SOFR + 4.250% <sup>(1)</sup>        | (B-, B2)                              | 06/03/26        | 9.740        | 2,060,154          |
| 4,105  | Mariner Wealth Advisors LLC, 3 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                     | (B-, Ba3)                             | 08/18/28        | 8.876        | 4,051,282          |
| 8,471  | Resolute Investment Managers, Inc., 3 mo. USD LIBOR + 4.250% <sup>(1)</sup>                  | (CC, Caa2)                            | 04/30/24        | 9.790        | 5,357,785          |
| 8,436  | Sedgwick Claims Management Services, Inc., 1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>       | (B+, B2)                              | 02/24/28        | 9.074        | 8,416,795          |
| 8,903  | VFH Parent LLC, 1 mo. USD Term SOFR + 3.000% <sup>(1)</sup>                                  | (B+, Ba3)                             | 01/13/29        | 8.427        | 8,859,238          |
|  |  |                                       |                 |              | <u>109,780,040</u> |
| <b>Machinery (3.3%)</b>                                  |  |                                       |                 |              |                    |
| 7,158  | 19th Holdings Golf LLC, 3 mo. USD Term SOFR + 3.350% <sup>(1),(4)</sup>                      | (B, B1)                               | 02/07/29        | 8.678        | 6,800,456          |
| 2,841  | Alloy Finco Ltd., 3 mo. GBP LIBOR + 6.750% <sup>(1),(8)</sup>                                | (NR, Caa1)                            | 12/06/24        | 12.057       | 3,370,128          |
| 3,347  | Alloy Finco Ltd., 3 mo. USD Term SOFR + 6.500% <sup>(1)</sup>                                | (NR, Caa1)                            | 12/06/24        | 12.062       | 3,294,862          |
| 4,680  | Alloy Finco Ltd. (GBP Holdco PIK Term Loan), 0.500% Cash, 13.500% PIK <sup>(1),(2),(8)</sup> | (NR, NR)                              | 03/06/25        | 14.000       | 5,551,650          |
| 5,088  | Alloy Finco Ltd. (USD Holdco PIK Term Loan), 0.500% Cash, 13.500% PIK <sup>(1),(2),(5)</sup> | (NR, NR)                              | 03/06/25        | 14.000       | 5,000,609          |
| 11,890   | CPM Holdings, Inc., 1 mo. USD Term SOFR + 4.500% <sup>(1)</sup>                              | (B, B2)                               | 09/28/28        | 9.827        | 11,899,415         |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
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| <b>Par<br/>(000)</b>              |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>      |
|-----------------------------------|--|---------------------------------------|-----------------|--------------|-------------------|
| <b>BANK LOANS (continued)</b>     |  |                                       |                 |              |                   |
| <b>Machinery (continued)</b>      |  |                                       |                 |              |                   |
| \$ 331                            | Griffon Corp., 3 mo. USD Term<br>SOFR + 2.250% <sup>(1)</sup>                          | (BB, Ba2)                             | 01/24/29        | 7.791        | \$ 330,553        |
| 5,576                             | LSF12 Badger Bidco LLC, 1 mo.<br>USD Term SOFR + 6.000% <sup>(1),(4)</sup>             | (B, B2)                               | 08/30/30        | 11.324       | 5,575,916         |
| 3,696                             | LTI Holdings, Inc., 1 mo. USD Term<br>SOFR + 6.750% <sup>(1),(5)</sup>                 | (CCC+, Caa2)                          | 09/06/26        | 12.189       | 3,303,151         |
| 10,685                            | LTI Holdings, Inc., 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                     | (B-, B2)                              | 09/06/25        | 8.939        | 10,201,859        |
| 5,934                             | LTI Holdings, Inc., 1 mo. USD Term<br>SOFR + 4.750% <sup>(1)</sup>                     | (B-, B2)                              | 07/24/26        | 10.189       | 5,681,946         |
| 4,527                             | Pro Mach Group, Inc., 1 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                   | (B-, B1)                              | 08/31/28        | 9.439        | 4,523,184         |
|                                   |  |                                       |                 |              | <u>65,533,729</u> |
| <b>Media - Diversified (0.4%)</b> |  |                                       |                 |              |                   |
| 1,589                             | Cast & Crew Payroll LLC,<br>1 mo. USD Term SOFR + 3.500% <sup>(1)</sup>                | (B, B1)                               | 02/09/26        | 9.075        | 1,570,148         |
| 3,069                             | Technicolor Creative Studios,<br>3 mo. EUR EURIBOR + 5.000% <sup>(1),(3),(4),(9)</sup> | (NR, NR)                              | 06/07/30        | 8.795        | —                 |
| 519                               | Technicolor Creative Studios,<br>3 mo. EUR EURIBOR + 4.172% <sup>(1),(3),(4),(9)</sup> | (NR, NR)                              | 07/31/26        | 8.141        | 548,559           |
| 1,454                             | Technicolor Creative Studios,<br>6 mo. EUR EURIBOR + 0.500% <sup>(1),(3)</sup>         | (NR, NR)                              | 07/31/26        | 3.835        | 1,431,912         |
| 1,360                             | Technicolor Creative Studios,<br>6 mo. EUR EURIBOR + 0.500% <sup>(1),(3)</sup>         | (NR, NR)                              | 07/31/26        | 4.429        | 1,339,598         |
| 7,599                             | Technicolor Creative Studios,<br>3 mo. EUR EURIBOR + 5.000% <sup>(1),(3),(4)</sup>     | (NR, NR)                              | 08/06/33        | 8.486        | 3,815,184         |
|                                   |  |                                       |                 |              | <u>8,705,401</u>  |
| <b>Media Content (0.2%)</b>       |  |                                       |                 |              |                   |
| 3,868                             | Recorded Books, Inc., 1 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                   | (B-, B3)                              | 08/29/25        | 9.324        | 3,866,183         |
| <b>Medical Products (2.7%)</b>    |  |                                       |                 |              |                   |
| 7,239                             | Artivion, Inc., 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                         | (B-, B2)                              | 06/01/27        | 8.939        | 7,028,678         |
| 6,290                             | Covetrus, Inc., 3 mo. USD Term<br>SOFR + 5.000% <sup>(1)</sup>                         | (B-, B1)                              | 10/13/29        | 10.390       | 6,168,587         |
| 3,641                             | Femur Buyer, Inc., 3 mo. USD Term<br>SOFR + 4.500% <sup>(1)</sup>                      | (CCC+, Caa1)                          | 03/05/26        | 10.152       | 3,415,605         |
| 7,308                             | Femur Buyer, Inc., 3 mo. USD Term<br>SOFR + 5.500% <sup>(1),(4)</sup>                  | (CCC+, NR)                            | 08/05/25        | 11.152       | 6,626,590         |
| 2,260                             | Maravai Intermediate Holdings<br>LLC, 3 mo. USD Term SOFR + 3.000% <sup>(1)</sup>      | (B, B1)                               | 10/19/27        | 8.397        | 2,201,122         |
| 11,550                            | Medline Borrower LP, 1 mo. USD Term<br>SOFR + 3.250% <sup>(1)</sup>                    | (B+, B1)                              | 10/23/28        | 8.689        | 11,488,269        |
| 5,197                             | Sotera Health Holdings LLC,<br>3 mo. USD Term SOFR + 2.750% <sup>(1)</sup>             | (BB-, B1)                             | 12/11/26        | 8.395        | 5,162,123         |

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**Schedule of Investments (continued)**  
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| <b>Par<br/>(000)</b>                       |   | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b>       | <b>Value</b>      |
|--|---|---------------------------------------|-----------------|--------------------|-------------------|
| <b>BANK LOANS (continued)</b>              |   |                                       |                 |                    |                   |
| <b>Medical Products (continued)</b>        |   |                                       |                 |                    |                   |
| \$ 9,264                                   | Viant Medical Holdings, Inc.,<br>1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>  | (B-, B3)                              | 07/02/25        | 9.189              | \$ 9,099,867      |
| 1,500                                      | Viant Medical Holdings, Inc.,<br>1 mo. USD Term SOFR + 7.750% <sup>(1),(5)</sup>  | (CCC, Caa3)                           | 07/02/26        | 13.075             | 1,420,320         |
|  |   |                                       |                 |                    | <u>52,611,161</u> |
| <b>Oil Refining &amp; Marketing (0.6%)</b> |   |                                       |                 |                    |                   |
| 11,743                                     | EG Finco Ltd., 1 mo. EUR<br>EURIBOR + 4.000% <sup>(1),(3)</sup>   | (B-, WR)                              | 02/07/25        | 7.868              | <u>12,387,528</u> |
| <b>Packaging (2.6%)</b>                    |   |                                       |                 |                    |                   |
| 2,046                                      | Altium Packaging LLC, 1 mo. USD Term<br>SOFR + 2.750% <sup>(1)</sup>  | (B+, B2)                              | 02/03/28        | 8.189              | 2,014,730         |
| 2,058                                      | Anchor Glass Container Corp.,<br>3 mo. USD Term SOFR + 9.000% <sup>(1)</sup>  | (CCC-, Caa3)                          | 06/07/26        | 14.371             | 884,013           |
| 6,754                                      | Anchor Glass Container Corp.,<br>3 mo. USD Term SOFR + 5.000%,<br>6 mo. USD Term SOFR + 5.000% <sup>(1)</sup>               | (CCC+, Caa1)                          | 12/07/25        | 10.628 -<br>10.896 | 5,568,040         |
| 4,537                                      | Berry Global, Inc., 1 mo. USD Term<br>SOFR + 1.750% <sup>(1)</sup>  | (BBB-, Ba1)                           | 07/01/26        | 7.201              | 4,538,278         |
| 3,917                                      | Flint Group Midco Ltd., 3 mo. USD Term<br>SOFR + 4.250%, 0.750% PIK <sup>(1),(2)</sup>                                      | (NR, NR)                              | 12/31/26        | 10.674             | 3,675,124         |
| 1,316                                      | Flint Group Packaging INKS North<br>America Holdings LLC, 3 mo. EUR<br>EURIBOR + 4.250%, 0.750% PIK <sup>(1),(2),(3)</sup>  | (NR, NR)                              | 12/31/26        | 9.002              | 1,298,188         |
| 426  | Flint Group Packaging INKS North<br>America Holdings LLC, 3 mo. EUR<br>EURIBOR + 0.100%, 6.900% PIK <sup>(1),(2),(3)</sup>  | (NR, NR)                              | 12/31/27        | 15.104             | 73,588            |
| 320  | Flint Group Packaging INKS North<br>America Holdings LLC, 3 mo. EUR<br>EURIBOR + 0.100%, 6.900% PIK <sup>(1),(2),(3)</sup>  | (NR, NR)                              | 12/31/27        | 11.002             | 241,138           |
| 1,910                                      | Flint Group Topco Ltd. (USD First Lien<br>HoldCo Facility), 3 mo. USD Term<br>SOFR + 0.100%, 6.900% PIK <sup>(1),(2)</sup>  | (NR, NR)                              | 12/31/27        | 12.674             | 1,375,067         |
| 2,547                                      | Flint Group Topco Ltd. (USD Second<br>Lien HoldCo Facility), 3 mo. USD Term<br>SOFR + 0.100%, 6.900% PIK <sup>(1),(2)</sup> | (NR, NR)                              | 12/31/27        | 12.674             | 460,558           |
| 5,723                                      | Mauser Packaging Solutions Holding<br>Co., 1 mo. USD Term SOFR + 4.000% <sup>(1)</sup>                                      | (B, B2)                               | 08/14/26        | 9.319              | 5,565,248         |
| 13,682                                     | Proampac PG Borrower LLC,<br>3 mo. USD Term SOFR + 4.500%,<br>U.S. (Fed) Prime Rate + 3.500% <sup>(1)</sup>                 | (B-, B3)                              | 09/15/28        | 9.888 -<br>12.000  | 13,519,574        |
| 1,044                                      | Strategic Materials Holdings Corp.,<br>3 mo. USD Term SOFR + 0.000% <sup>(1),(4),(9)</sup>                                  | (NR, NR)                              | 09/01/30        | 5.411              | 1,054,882         |
| 2,270                                      | Strategic Materials, Inc. <sup>(5),(6),(10)</sup>   | (D, Caa3)                             | 11/01/24        | 0.000              | 1,464,581         |
| 4,375                                      | Strategic Materials, Inc. <sup>(5),(6),(10)</sup>   | (D, C)                                | 10/31/25        | 0.000              | 120,312           |
| 5,376                                      | Technimark Holdings LLC, 1 mo.<br>USD Term SOFR + 3.750% <sup>(1)</sup>   | (B-, B2)                              | 07/07/28        | 9.189              | 5,214,963         |

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| <b>Par<br/>(000)</b>                                   |   | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>      |
|--|---|---------------------------------------|-----------------|--------------|-------------------|
| <b>BANK LOANS (continued)</b>                          |   |                                       |                 |              |                   |
| <b>Packaging (continued)</b>                           |   |                                       |                 |              |                   |
| \$ 3,761   | TricorBraun Holdings, Inc.,<br>1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                              | (B-, B2)                              | 03/03/28        | 8.689        | \$ 3,651,668      |
|  |   |                                       |                 |              | <u>50,719,952</u> |
| <b>Personal &amp; Household Products (1.9%)</b>        |   |                                       |                 |              |                   |
| 3,656  | ABG Intermediate Holdings 2 LLC,<br>1 mo. USD Term SOFR + 3.500% <sup>(1)</sup>                         | (BB-, B1)                             | 12/21/28        | 8.924        | 3,652,401         |
| 2,361  | ABG Intermediate Holdings 2 LLC <sup>(1)</sup>  | (BB-, B1)                             | 12/21/28        | 4.000        | 2,359,778         |
| 13,127   | ABG Intermediate Holdings 2 LLC,<br>1 mo. USD Term SOFR + 4.000% <sup>(1)</sup>                         | (BB-, B1)                             | 12/21/28        | 9.424        | 13,121,321        |
| 8,000  | Keter Group BV (EUR Term Loan B),<br>3 mo. EUR EURIBOR + 4.250%,<br>2.000% PIK <sup>(1),(2),(3)</sup>   | (CCC+, Caa2)                          | 03/31/25        | 10.198       | 7,885,218         |
| 6,180  | Keter Group BV (EUR Term Loan B3A),<br>3 mo. EUR EURIBOR + 4.250%,<br>2.000% PIK <sup>(1),(2),(3)</sup> | (CCC+, Caa2)                          | 03/31/25        | 10.198       | 6,091,331         |
| 4,685  | Serta Simmons Bedding LLC,<br>3 mo. USD Term SOFR + 7.500% <sup>(1)</sup>                               | (NR, NR)                              | 06/29/28        | 12.900       | 4,638,522         |
|  |   |                                       |                 |              | <u>37,748,571</u> |
| <b>Pharmaceuticals (1.0%)</b>                          |   |                                       |                 |              |                   |
| 4,973  | Alkermes, Inc., 1 mo. USD Term<br>SOFR + 2.500% <sup>(1),(4)</sup>                                      | (BB, Ba3)                             | 03/12/26        | 7.949        | 4,935,976         |
| 9,191  | Certara LP, 3 mo. USD Term<br>SOFR + 3.500% <sup>(1),(4)</sup>  | (B+, B1)                              | 08/15/26        | 9.184        | 9,190,850         |
| 5,013  | ICON Luxembourg SARL,<br>3 mo. USD Term SOFR + 2.250% <sup>(1)</sup>                                    | (BBB-, Ba1)                           | 07/03/28        | 7.902        | 5,021,955         |
| 1,249  | PRA Health Sciences, Inc.,<br>3 mo. USD Term SOFR + 2.250% <sup>(1)</sup>                               | (BBB-, Ba1)                           | 07/03/28        | 7.902        | 1,251,223         |
|  |   |                                       |                 |              | <u>20,400,004</u> |
| <b>Rail (0.3%)</b>                                     |   |                                       |                 |              |                   |
| 5,367  | Genesee & Wyoming, Inc.,<br>3 mo. USD Term SOFR + 2.000% <sup>(1)</sup>                                 | (BB+, Ba2)                            | 12/30/26        | 7.490        | 5,369,579         |
| <b>Real Estate Development &amp; Management (0.4%)</b> |   |                                       |                 |              |                   |
| 7,359  | BIFM CA Buyer, Inc., 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                                     | (B, B3)                               | 06/01/26        | 8.939        | 7,326,318         |
| <b>Real Estate Investment Trusts (0.6%)</b>            |   |                                       |                 |              |                   |
| 7,854  | Claros Mortgage Trust, Inc.,<br>1 mo. USD Term SOFR + 4.500% <sup>(1),(4)</sup>                         | (B, Ba3)                              | 08/09/26        | 9.939        | 7,480,569         |
| 2,693  | Starwood Property Trust, Inc.,<br>1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                           | (BB, Ba2)                             | 07/26/26        | 8.674        | 2,692,633         |
| 2,293  | Starwood Property Trust, Inc.,<br>1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                           | (BB, Ba2)                             | 11/18/27        | 8.574        | 2,284,089         |
|  |   |                                       |                 |              | <u>12,457,291</u> |
| <b>Recreation &amp; Travel (1.1%)</b>                  |   |                                       |                 |              |                   |
| 2,154  | Bulldog Purchaser, Inc., 3 mo. USD Term<br>SOFR + 7.750% <sup>(1)</sup>                                 | (CCC-, Caa3)                          | 09/04/26        | 13.273       | 1,956,403         |

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| <b>Par<br/>(000)</b>                       |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>      |
|--|--|---------------------------------------|-----------------|--------------|-------------------|
| <b>BANK LOANS (continued)</b>              |  |                                       |                 |              |                   |
| <b>Recreation &amp; Travel (continued)</b> |  |                                       |                 |              |                   |
| \$ 6,908                                   | Bulldog Purchaser, Inc.,<br>3 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                            | (B-, B3)                              | 09/05/25        | 9.273        | \$ 6,716,348      |
| 7,774                                      | Hornblower Sub LLC, 3 mo. USD<br>LIBOR + 4.500% <sup>(1)</sup>                                     | (CCC-, Caa2)                          | 04/27/25        | 10.152       | 2,895,755         |
| 2,000                                      | Hornblower Sub LLC, U.S. (Fed)<br>Prime Rate + 7.125% <sup>(1)</sup>                               | (NR, NR)                              | 11/20/25        | 15.625       | 2,003,760         |
| 2,000                                      | Hornblower Sub LLC (Incremental<br>Term Loan), U.S. (Fed) Prime<br>Rate + 7.125% <sup>(1)</sup>    | (NR, NR)                              | 11/10/25        | 15.625       | 2,003,760         |
| 5,773                                      | Hornblower Sub LLC (Super Priority<br>Term Loan), U.S. (Fed) Prime<br>Rate + 7.125% <sup>(1)</sup> | (NR, NR)                              | 11/10/25        | 15.625       | 5,784,050         |
|  |  |                                       |                 |              | <u>21,360,076</u> |
| <b>Restaurants (1.4%)</b>                  |  |                                       |                 |              |                   |
| 8,467                                      | 1011778 BC Unlimited Liability Co.,<br>1 mo. USD Term SOFR + 2.250% <sup>(1)</sup>                 | (BB+, Ba2)                            | 09/20/30        | 7.574        | 8,396,903         |
| 5,367                                      | Flynn Restaurant Group LP,<br>1 mo. USD Term SOFR + 4.250% <sup>(1)</sup>                          | (B, B2)                               | 12/01/28        | 9.689        | 5,354,040         |
| 8,709                                      | IRB Holding Corp., 1 mo. USD Term<br>SOFR + 3.000% <sup>(1)</sup>                                  | (B+, B2)                              | 12/15/27        | 8.424        | 8,626,866         |
| 1,529                                      | K-Mac Holdings Corp., 1 mo. USD Term<br>SOFR + 6.750% <sup>(1)</sup>                               | (CCC, Caa2)                           | 07/21/29        | 12.174       | 1,447,298         |
| 3,905                                      | Tacala LLC, 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>   | (B-, B2)                              | 02/05/27        | 9.439        | 3,893,302         |
|  |  |                                       |                 |              | <u>27,718,409</u> |
| <b>Software - Services (14.9%)</b>         |  |                                       |                 |              |                   |
| 13,311                                     | Applied Systems, Inc., 3 mo. USD Term<br>SOFR + 4.500% <sup>(1)</sup>                              | (B-, B2)                              | 09/18/26        | 9.890        | 13,357,227        |
| 6,176                                      | AQ Carver Buyer, Inc., 3 mo. USD Term<br>SOFR + 5.500% <sup>(1)</sup>                              | (B, B2)                               | 08/02/29        | 10.880       | 6,187,699         |
| 2,692                                      | AQA Acquisition Holding, Inc.,<br>3 mo. USD Term SOFR + 4.250% <sup>(1)</sup>                      | (B-, B2)                              | 03/03/28        | 9.895        | 2,676,182         |
| 10,675                                     | Aston FinCo SARL, 1 mo. USD Term<br>SOFR + 4.250% <sup>(1)</sup>                                   | (B-, B3)                              | 10/09/26        | 9.689        | 9,249,790         |
| 8,837                                      | Astra Acquisition Corp., 3 mo. USD Term<br>SOFR + 5.250% <sup>(1)</sup>                            | (B-, Caa1)                            | 10/25/28        | 10.902       | 6,088,022         |
| 1,000                                      | Camelot U.S. Acquisition LLC,<br>1 mo. USD Term SOFR + 3.000% <sup>(1)</sup>                       | (B+, B1)                              | 10/30/26        | 8.439        | 1,000,000         |
| 4,552                                      | Cardinal Parent, Inc., 3 mo. USD Term<br>SOFR + 4.500% <sup>(1)</sup>                              | (CCC+, B3)                            | 11/12/27        | 10.040       | 4,153,427         |
| 18,440                                     | Ceridian HCM Holding, Inc.,<br>1 mo. USD Term SOFR + 2.500% <sup>(1)</sup>                         | (B+, Ba3)                             | 04/30/25        | 7.939        | 18,458,776        |
| 4,956                                      | CommerceHub, Inc., 3 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                                  | (B, B2)                               | 12/29/27        | 9.522        | 4,762,343         |
| 9,578                                      | ConnectWise LLC, 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                                    | (NR, B2)                              | 09/29/28        | 8.939        | 9,347,902         |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
October 31, 2023

| <b>Par<br/>(000)</b>                   |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b> |
|--|--|---------------------------------------|-----------------|--------------|--------------|
| <b>BANK LOANS (continued)</b>          |  |                                       |                 |              |              |
| <b>Software - Services (continued)</b> |  |                                       |                 |              |              |
| \$ 9,164                               | Corel Corp., 3 mo. USD Term<br>SOFR + 5.000% <sup>(1)</sup>                              | (B-, B2)                              | 07/02/26        | 10.523       | \$ 8,739,859 |
| 5,734                                  | Cornerstone OnDemand, Inc.,<br>1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>               | (B-, B2)                              | 10/16/28        | 9.189        | 5,427,521    |
| 3,577                                  | DCert Buyer, Inc., 1 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                        | (B-, B2)                              | 10/16/26        | 9.324        | 3,519,177    |
| 2,083                                  | DCert Buyer, Inc., 1 mo. USD Term<br>SOFR + 7.000% <sup>(1)</sup>                        | (CCC, Caa2)                           | 02/19/29        | 12.324       | 1,878,623    |
| 5,200                                  | E2open LLC, 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                               | (B, B2)                               | 02/04/28        | 8.939        | 5,140,632    |
| 4,491                                  | EAB Global, Inc., 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                         | (B-, B2)                              | 08/16/28        | 8.939        | 4,426,865    |
| 499                                    | EagleView Technology Corp.,<br>3 mo. USD Term SOFR + 3.500% <sup>(1)</sup>               | (B, B2)                               | 08/14/25        | 9.153        | 475,502      |
| 3,383                                  | Endure Digital, Inc., 6 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                     | (B, B2)                               | 02/10/28        | 9.422        | 3,148,976    |
| 3,430                                  | EverCommerce, Inc., 1 mo. USD Term<br>SOFR + 3.250% <sup>(1)</sup>                       | (B+, B1)                              | 07/06/28        | 8.689        | 3,433,224    |
| 3,072                                  | Evertec Group LLC <sup>(4),(7)</sup>   | (BB-, Ba3)                            | 09/30/30        | 0.000        | 3,072,312    |
| 10,960                                 | Flexera Software LLC, 1 mo. USD Term<br>SOFR + 3.750% <sup>(1)</sup>                     | (B-, B1)                              | 03/03/28        | 9.189        | 10,844,941   |
| 2,698                                  | Genuine Financial Holdings LLC,<br>3 mo. USD Term SOFR + 4.000% <sup>(1)</sup>           | (B, B2)                               | 09/27/30        | 9.400        | 2,674,505    |
| 5,294                                  | GHX Ultimate Parent Corp.,<br>3 mo. USD Term SOFR + 4.750% <sup>(1)</sup>                | (B-, B2)                              | 06/30/27        | 10.117       | 5,304,358    |
| 4,875                                  | IGT Holding IV AB, 3 mo. USD Term<br>SOFR + 3.400% <sup>(1)</sup>                        | (B, B2)                               | 03/31/28        | 8.962        | 4,854,696    |
| 700                                    | Marcel LUX IV SARL, 1 mo. USD Term<br>SOFR + 4.000% <sup>(1),(4)</sup>                   | (B+, B2)                              | 12/31/27        | 9.425        | 694,667      |
| 5,171                                  | Marcel LUX IV SARL <sup>(4),(7)</sup>  | (B+, B2)                              | 10/26/30        | 0.000        | 5,145,458    |
| 770                                    | Marcel LUX IV SARL, 3 mo. USD Term<br>SOFR + 3.250% <sup>(1),(4)</sup>                   | (B+, B2)                              | 03/15/26        | 8.675        | 770,293      |
| 4,305                                  | Mitnick Corporate Purchaser, Inc.,<br>3 mo. USD Term SOFR + 4.500% <sup>(1)</sup>        | (B-, B3)                              | 05/02/29        | 9.983        | 4,029,849    |
| 1,429                                  | Mosel Bidco SE, 3 mo. USD Term<br>SOFR + 4.750% <sup>(1),(4)</sup>                       | (B, B2)                               | 09/16/30        | 10.146       | 1,427,214    |
| 6,693                                  | NAB Holdings LLC, 3 mo. USD Term<br>SOFR + 3.000% <sup>(1)</sup>                         | (B+, B1)                              | 11/23/28        | 8.540        | 6,657,355    |
| 18,017                                 | Open Text Corp., 1 mo. USD Term<br>SOFR + 2.750% <sup>(1)</sup>                          | (BBB-, Ba1)                           | 01/31/30        | 8.174        | 18,023,128   |
| 17,011                                 | Polaris Newco LLC, 1 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                        | (B-, B2)                              | 06/02/28        | 9.439        | 16,097,019   |
| 13,000                                 | Project Alpha Intermediate Holding, Inc.,<br>3 mo. USD Term SOFR + 4.750% <sup>(1)</sup> | (B, B2)                               | 10/28/30        | 10.075       | 12,646,595   |
| 499                                    | Project Boost Purchaser LLC,<br>1 mo. USD Term SOFR + 3.500% <sup>(1)</sup>              | (B-, B2)                              | 06/01/26        | 8.939        | 496,382      |
| 2,864                                  | Project Boost Purchaser LLC,<br>1 mo. USD Term SOFR + 3.500% <sup>(1)</sup>              | (B-, B2)                              | 05/30/26        | 8.939        | 2,850,124    |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
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| <b>Par<br/>(000)</b>                   |   | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b>     | <b>Value</b>       |
|--|---|---------------------------------------|-----------------|------------------|--------------------|
| <b>BANK LOANS (continued)</b>          |   |                                       |                 |                  |                    |
| <b>Software - Services (continued)</b> |   |                                       |                 |                  |                    |
| \$ 3,552                               | Project Ruby Ultimate Parent Corp.,<br>1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>              | (B, B2)                               | 03/10/28        | 8.689            | \$ 3,487,982       |
| 15,172                                 | Quest Software U.S. Holdings, Inc.,<br>3 mo. USD Term SOFR + 4.250% <sup>(1)</sup>              | (CCC+, B2)                            | 02/01/29        | 9.783            | 12,057,883         |
| 7,743                                  | Redstone Holdco 2 LP, 1 mo. USD Term<br>SOFR + 4.750% <sup>(1)</sup>                            | (B-, B3)                              | 04/27/28        | 10.189           | 6,530,300          |
| 1,580                                  | Rinchem Co., Inc., 3 mo. USD Term<br>SOFR + 4.250% <sup>(1)</sup>                               | (CCC+, B3)                            | 03/02/29        | 9.740            | 1,403,569          |
| 3,528                                  | SkillSoft Corp., 1 mo. USD Term<br>SOFR + 5.250% <sup>(1)</sup>                                 | (B-, B2)                              | 07/14/28        | 10.699           | 3,246,747          |
| 1,022                                  | Sovos Compliance LLC, 1 mo. USD<br>Term SOFR + 4.500% <sup>(1)</sup>                            | (B-, B3)                              | 08/11/28        | 9.939            | 1,002,916          |
| 3,403                                  | SS&C European Holdings SARL,<br>1 mo. USD Term SOFR + 1.750% <sup>(1)</sup>                     | (BB+, Ba2)                            | 04/16/25        | 7.189            | 3,404,497          |
| 3,417                                  | SS&C Technologies, Inc., 1 mo. USD<br>Term SOFR + 1.750% <sup>(1)</sup>                         | (BB+, Ba2)                            | 04/16/25        | 7.189            | 3,419,062          |
| 6,775                                  | Storable, Inc., 1 mo. USD Term<br>SOFR + 3.500%, 3 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup> | (B, B2)                               | 04/17/28        | 8.824 -<br>8.837 | 6,718,917          |
| 3,969                                  | Symplr Software, Inc., 3 mo. USD Term<br>SOFR + 4.500% <sup>(1)</sup>                           | (B-, B3)                              | 12/22/27        | 9.983            | 3,490,292          |
| 4,130                                  | Transact Holdings, Inc., 1 mo. USD Term<br>SOFR + 4.250% <sup>(1)</sup>                         | (B, B2)                               | 04/30/26        | 9.689            | 4,136,110          |
| 975                                    | Ultimate Software Group, Inc.,<br>1 mo. USD Term SOFR + 5.250% <sup>(1)</sup>                   | (CCC, Caa1)                           | 05/03/27        | 10.764           | 975,731            |
| 13,741                                 | Ultimate Software Group, Inc.,<br>3 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                   | (B-, B1)                              | 05/04/26        | 8.764            | 13,686,005         |
| 11,408                                 | Ultimate Software Group, Inc.,<br>3 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                   | (B-, B1)                              | 05/04/26        | 9.233            | 11,399,194         |
| 5,693                                  | Virtusa Corp., 1 mo. USD Term<br>SOFR + 3.750% <sup>(1)</sup>                                   | (B, B1)                               | 02/11/28        | 9.174            | 5,664,054          |
| 3,228                                  | VS Buyer LLC, 1 mo. USD Term<br>SOFR + 3.250% <sup>(1)</sup>                                    | (B, B1)                               | 02/28/27        | 8.674            | 3,207,423          |
| 2,261                                  | VT Topco, Inc., 3 mo. USD Term<br>SOFR + 4.250% <sup>(1)</sup>                                  | (B, B2)                               | 08/09/30        | 9.661            | 2,260,136          |
| 2,408                                  | World Wide Technology Holding Co. LLC,<br>1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>           | (BB, Ba3)                             | 03/01/30        | 8.686            | 2,410,910          |
|  |   |                                       |                 |                  | <u>295,562,371</u> |
| <b>Specialty Retail (0.2%)</b>         |   |                                       |                 |                  |                    |
| 4,432                                  | Mister Car Wash Holdings, Inc.,<br>1 mo. USD Term SOFR + 3.000% <sup>(1)</sup>                  | (B, B2)                               | 05/14/26        | 8.424            | <u>4,428,788</u>   |
| <b>Steel Producers/Products (0.2%)</b> |   |                                       |                 |                  |                    |
| 3,539                                  | Grinding Media, Inc., 3 mo. USD Term<br>SOFR + 4.000% <sup>(1),(4)</sup>                        | (B, B2)                               | 10/12/28        | 9.684            | <u>3,450,542</u>   |
| <b>Support - Services (5.0%)</b>       |   |                                       |                 |                  |                    |
| 8,709                                  | Allied Universal Holdco LLC,<br>1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                     | (B, B3)                               | 05/12/28        | 9.174            | 8,287,242          |

See Accompanying Notes to Financial Statements.



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| <b>Par<br/>(000)</b>                        |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>      |
|---|--|---------------------------------------|-----------------|--------------|-------------------|
| <b>BANK LOANS (continued)</b>               |  |                                       |                 |              |                   |
| <b>Support - Services (continued)</b>       |  |                                       |                 |              |                   |
| \$ 4,264                                    | Belfor Holdings, Inc. <sup>(4),(7)</sup>   | (B, B1)                               | 10/25/30        | 0.000 \$     | 4,263,796         |
| 2,254                                       | Centuri Group, Inc., 1 mo. USD Term<br>SOFR + 2.500% <sup>(1)</sup>                                  | (B+, Ba2)                             | 08/27/28        | 7.939        | 2,253,955         |
| 7,726                                       | CoreLogic, Inc., 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>                                      | (B-, B2)                              | 06/02/28        | 8.939        | 7,051,598         |
| 10,000                                      | Fugue Finance BV, 3 mo. EUR<br>EURIBOR + 4.250% <sup>(1),(3)</sup>                                   | (B, B1)                               | 01/31/28        | 8.144        | 10,589,816        |
| 992   | Fugue Finance BV, 3 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                                     | (B, B1)                               | 01/31/28        | 9.354        | 992,207           |
| 10,356                                      | Global Education Management Systems<br>Establishment, 3 mo. USD Term<br>SOFR + 4.750% <sup>(1)</sup> | (B, B2)                               | 07/31/26        | 10.434       | 10,393,410        |
| 3,557                                       | KUEHG Corp., 3 mo. USD Term<br>SOFR + 5.000% <sup>(1)</sup>  | (B, B2)                               | 06/12/30        | 10.390       | 3,560,652         |
| 4,430                                       | LaserShip, Inc., 2 mo. USD Term<br>SOFR + 7.500% <sup>(1)</sup>                                      | (CCC-, Caa3)                          | 05/07/29        | 13.396       | 3,632,279         |
| 10,802                                      | LaserShip, Inc., 3 mo. USD Term<br>SOFR + 4.500% <sup>(1)</sup>                                      | (CCC+, B3)                            | 05/07/28        | 10.396       | 9,722,029         |
| 13,402                                      | Nuvei Technologies Corp.,<br>1 mo. USD Term SOFR + 2.500% <sup>(1)</sup>                             | (BB-, Ba3)                            | 09/29/25        | 7.939        | 13,409,924        |
| 1,897                                       | Savage Enterprises LLC,<br>1 mo. USD Term SOFR + 3.250% <sup>(1)</sup>                               | (BB-, B1)                             | 09/15/28        | 8.689        | 1,899,787         |
| 7,730                                       | SRAM LLC, 1 mo. USD Term<br>SOFR + 2.750% <sup>(1)</sup>   | (BB-, B1)                             | 05/18/28        | 8.189        | 7,710,271         |
| 1,668                                       | Trans Union LLC, 1 mo. USD Term<br>SOFR + 2.250% <sup>(1)</sup>                                      | (BBB-, Ba2)                           | 12/01/28        | 7.689        | 1,666,921         |
| 3,025                                       | TruGreen Ltd. Partnership,<br>3 mo. USD Term SOFR + 8.500% <sup>(1)</sup>                            | (CCC, Caa3)                           | 11/02/28        | 14.145       | 2,001,552         |
| 11,628                                      | Wrench Group LLC, 3 mo. USD Term<br>SOFR + 4.000% <sup>(1)</sup>                                     | (B-, B2)                              | 04/30/26        | 9.652        | 11,584,106        |
| 499   | Wrench Group LLC, 3 mo. USD Term<br>SOFR + 4.500% <sup>(1),(4)</sup>                                 | (B-, B2)                              | 04/30/26        | 9.990        | 497,503           |
|   |  |                                       |                 |              | <u>99,517,048</u> |
| <b>Tech Hardware &amp; Equipment (1.3%)</b> |  |                                       |                 |              |                   |
| 13,187                                      | Atlas CC Acquisition Corp.,<br>3 mo. USD Term SOFR + 4.250% <sup>(1)</sup>                           | (B, Caa1)                             | 05/25/28        | 9.934        | 12,282,885        |
| 2,682                                       | Atlas CC Acquisition Corp.,<br>3 mo. USD Term SOFR + 4.250% <sup>(1)</sup>                           | (B+, B1)                              | 05/25/28        | 9.934        | 2,498,214         |
| 10,003                                      | Vertiv Group Corp., 1 mo. USD Term<br>SOFR + 2.750% <sup>(1)</sup>                                   | (BB-, B1)                             | 03/02/27        | 8.179        | 9,996,927         |
|   |  |                                       |                 |              | <u>24,778,026</u> |
| <b>Telecom - Wireless (0.7%)</b>            |  |                                       |                 |              |                   |
| 5,045                                       | Eagle Broadband Investments LLC,<br>3 mo. USD Term SOFR + 3.000% <sup>(1)</sup>                      | (B+, B2)                              | 11/12/27        | 8.652        | 4,936,551         |
| 4,144                                       | SBA Senior Finance II LLC,<br>1 mo. USD Term SOFR + 1.750% <sup>(1)</sup>                            | (BBB-, Ba2)                           | 04/11/25        | 7.180        | 4,146,646         |

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**Schedule of Investments (continued)**  
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| <b>Par<br/>(000)</b>                                       |   | <b>Ratings†<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>         |
|--|---|---------------------------------------|-----------------|--------------|----------------------|
| <b>BANK LOANS (continued)</b>                              |   |                                       |                 |              |                      |
| <b>Telecom - Wireless (continued)</b>                      |   |                                       |                 |              |                      |
| \$ 7,108   | Xplornet Communications, Inc.,<br>3 mo. USD Term SOFR + 4.000% <sup>(1)</sup>   | (CCC+, B2)                            | 10/02/28        | 9.652        | \$ 4,835,245         |
|  |   |                                       |                 |              | <u>13,918,442</u>    |
| <b>Telecom - Wireline Integrated &amp; Services (1.7%)</b> |   |                                       |                 |              |                      |
| 798  | Altice France SA, 3 mo. USD<br>LIBOR + 4.000% <sup>(1)</sup>  | (B-, B2)                              | 08/14/26        | 9.626        | 746,955              |
| 12,487   | Altice France SA, 3 mo. USD Term<br>SOFR + 5.500% <sup>(1)</sup>  | (B-, B2)                              | 08/15/28        | 10.894       | 11,120,935           |
| 6,267  | Ciena Corp. <sup>(7)</sup>  | (BB+, WR)                             | 10/24/30        | 0.000        | 6,277,852            |
| 15,037   | Patagonia Holdco LLC, 3 mo. USD Term<br>SOFR + 5.750% <sup>(1),(4)</sup>  | (NR, B1)                              | 08/01/29        | 11.117       | 13,044,511           |
| 2,215  | TVC Albany, Inc., 1 mo. USD Term<br>SOFR + 3.500% <sup>(1)</sup>  | (B-, B2)                              | 07/23/25        | 8.939        | 2,175,565            |
| 945  | Voyage Australia Pty. Ltd.,<br>3 mo. USD Term SOFR + 3.500% <sup>(1)</sup>  | (BB-, B1)                             | 07/20/28        | 9.177        | 935,648              |
|  |   |                                       |                 |              | <u>34,301,466</u>    |
| <b>Theaters &amp; Entertainment (1.8%)</b>                 |   |                                       |                 |              |                      |
| 1,451  | Herschend Entertainment Co. LLC,<br>1 mo. USD Term SOFR + 3.750% <sup>(1)</sup>                                       | (BB-, B1)                             | 08/27/28        | 9.189        | 1,453,776            |
| 4,301  | NAI Entertainment Holdings LLC,<br>1 mo. USD Term SOFR + 3.000% <sup>(1),(5)</sup>                                    | (B, B3)                               | 05/08/25        | 8.448        | 4,164,086            |
| 12,476   | UFC Holdings LLC, 3 mo. USD Term<br>SOFR + 2.750% <sup>(1)</sup>  | (BB, Ba3)                             | 04/29/26        | 8.399        | 12,478,056           |
| 17,728   | William Morris Endeavor Entertainment<br>LLC, 1 mo. USD Term SOFR + 2.750% <sup>(1)</sup>                             | (BB-, B3)                             | 05/18/25        | 8.189        | 17,736,076           |
|  |   |                                       |                 |              | <u>35,831,994</u>    |
| <b>TOTAL BANK LOANS (Cost \$1,665,234,664)</b>             |   |                                       |                 |              | <u>1,587,576,740</u> |
| <b>CORPORATE BONDS (9.1%)</b>                              |   |                                       |                 |              |                      |
| <b>Auto Parts &amp; Equipment (0.1%)</b>                   |   |                                       |                 |              |                      |
| 3,000  | TI Automotive Finance PLC, Rule 144A,<br>Company Guaranteed Notes<br>(Callable 04/15/24 @ 101.88) <sup>(9),(12)</sup> | (BB, B3)                              | 04/15/29        | 3.750        | 2,652,360            |
| <b>Brokerage (0.1%)</b>                                    |   |                                       |                 |              |                      |
| 1,856  | StoneX Group, Inc., Rule 144A,<br>Senior Secured Notes<br>(Callable 12/01/23 @ 102.16) <sup>(12)</sup>                | (BB-, Ba3)                            | 06/15/25        | 8.625        | 1,863,907            |
| <b>Building &amp; Construction (0.1%)</b>                  |   |                                       |                 |              |                      |
| 2,895  | Pike Corp., Rule 144A, Company<br>Guaranteed Notes<br>(Callable 12/01/23 @ 102.75) <sup>(12)</sup>                    | (CCC+, B3)                            | 09/01/28        | 5.500        | 2,463,486            |

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| <b>Par<br/>(000)</b>                    |  | <b>Ratings†<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>      |
|---|--|---------------------------------------|-----------------|--------------|-------------------|
| <b>CORPORATE BONDS (continued)</b>      |  |                                       |                 |              |                   |
| <b>Building Materials (0.2%)</b>        |  |                                       |                 |              |                   |
| \$ 2,535                                | Advanced Drainage Systems, Inc.,<br>Rule 144A, Company Guaranteed<br>Notes (Callable 07/15/25 @ 103.19) <sup>(12)</sup>                                | (BB-, Ba2)                            | 06/15/30        | 6.375 %      | \$ 2,393,384      |
| 2,974                                   | GYP Holdings III Corp., Rule 144A,<br>Company Guaranteed Notes<br>(Callable 05/01/24 @ 102.31) <sup>(12)</sup>   | (B, B1)                               | 05/01/29        | 4.625        | 2,445,907         |
|   |  |                                       |                 |              | <u>4,839,291</u>  |
| <b>Cable &amp; Satellite TV (0.4%)</b>  |  |                                       |                 |              |                   |
| 1,000                                   | CSC Holdings LLC, Rule 144A,<br>Company Guaranteed Notes<br>(Callable 11/15/26 @ 102.25) <sup>(12)</sup>   | (B, B2)                               | 11/15/31        | 4.500        | 661,472           |
| 9,000                                   | Telenet Finance Luxembourg Notes<br>SARL, Rule 144A, Senior Secured<br>Notes (Callable 11/13/23 @ 102.75) <sup>(12)</sup>                              | (BB-, Ba3)                            | 03/01/28        | 5.500        | 8,045,370         |
|   |  |                                       |                 |              | <u>8,706,842</u>  |
| <b>Chemicals (0.7%)</b>                 |  |                                       |                 |              |                   |
| 1,854                                   | HB Fuller Co., Global Senior Unsecured<br>Notes (Callable 12/01/23 @ 102.13)   | (BB-, Ba3)                            | 10/15/28        | 4.250        | 1,608,429         |
| 4,000                                   | Herens Holdco SARL, Rule 144A,<br>Senior Secured Notes<br>(Callable 05/15/24 @ 102.38) <sup>(12)</sup>   | (B-, B2)                              | 05/15/28        | 4.750        | 3,102,132         |
| 4,750                                   | Polar U.S. Borrower LLC/Schenectady<br>International Group, Inc., Rule 144A,<br>Senior Unsecured Notes<br>(Callable 12/01/23 @ 103.38) <sup>(12)</sup> | (CCC-, Caa3)                          | 05/15/26        | 6.750        | 2,118,096         |
| 8,000                                   | Vibrantz Technologies, Inc., Rule 144A,<br>Senior Unsecured Notes<br>(Callable 02/15/25 @ 104.50) <sup>(12),(13)</sup>                                 | (CCC+, Caa2)                          | 02/15/30        | 9.000        | 6,375,950         |
|   |  |                                       |                 |              | <u>13,204,607</u> |
| <b>Diversified Capital Goods (0.1%)</b> |  |                                       |                 |              |                   |
| 3,367                                   | Atkore, Inc., Rule 144A, Senior<br>Unsecured Notes<br>(Callable 06/01/26 @ 102.13) <sup>(12)</sup>   | (BB, Ba2)                             | 06/01/31        | 4.250        | 2,786,832         |
| <b>Electronics (0.1%)</b>               |  |                                       |                 |              |                   |
| 1,637                                   | Synaptics, Inc., Rule 144A, Company<br>Guaranteed Notes<br>(Callable 06/15/24 @ 102.00) <sup>(12)</sup>  | (B+, Ba3)                             | 06/15/29        | 4.000        | 1,352,612         |
| <b>Gas Distribution (0.1%)</b>          |  |                                       |                 |              |                   |
| 3,000                                   | New Fortress Energy, Inc., Rule 144A,<br>Senior Secured Notes<br>(Callable 12/01/23 @ 103.25) <sup>(12)</sup>  | (BB, B1)                              | 09/30/26        | 6.500        | 2,691,600         |
| <b>Health Services (0.1%)</b>           |  |                                       |                 |              |                   |
| 2,000                                   | RP Escrow Issuer LLC, Rule 144A,<br>Senior Secured Notes<br>(Callable 12/01/23 @ 102.63) <sup>(12),(13)</sup>  | (CCC+, B3)                            | 12/15/25        | 5.250        | 1,427,140         |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
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| <b>Par<br/>(000)</b>                                     |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>      |
|--|--|---------------------------------------|-----------------|--------------|-------------------|
| <b>CORPORATE BONDS (continued)</b>                       |  |                                       |                 |              |                   |
| <b>Insurance Brokerage (0.6%)</b>                        |  |                                       |                 |              |                   |
| \$ 4,750   | Jones Deslauriers Insurance Management, Inc., Rule 144A, Senior Secured Notes (Callable 03/15/26 @ 104.25) <sup>(12)</sup>   | (B-, B2)                              | 03/15/30        | 8.500        | \$ 4,671,349      |
| 1,000  | Jones Deslauriers Insurance Management, Inc., Rule 144A, Senior Unsecured Notes (Callable 12/15/25 @ 105.25) <sup>(12)</sup> | (CCC, Caa2)                           | 12/15/30        | 10.500       | 993,443           |
| 3,000  | NFP Corp., Rule 144A, Senior Secured Notes (Callable 10/01/25 @ 103.75) <sup>(12)</sup>                                      | (B, B1)                               | 10/01/30        | 7.500        | 2,842,400         |
| 4,054  | NFP Corp., Rule 144A, Senior Unsecured Notes (Callable 12/01/23 @ 103.44) <sup>(12)</sup>                                    | (CCC+, Caa2)                          | 08/15/28        | 6.875        | 3,461,848         |
|  |  |                                       |                 |              | <u>11,969,040</u> |
| <b>Investments &amp; Misc. Financial Services (0.6%)</b> |  |                                       |                 |              |                   |
| 8,631  | Armor Holdco, Inc., Rule 144A, Company Guaranteed Notes (Callable 11/15/24 @ 104.25) <sup>(12)</sup>                         | (CCC+, Caa1)                          | 11/15/29        | 8.500        | 7,540,403         |
| 1,946  | Compass Group Diversified Holdings LLC, Rule 144A, Company Guaranteed Notes (Callable 04/15/24 @ 102.63) <sup>(12)</sup>     | (B+, B1)                              | 04/15/29        | 5.250        | 1,663,791         |
| 3,000  | Compass Group Diversified Holdings LLC, Rule 144A, Senior Unsecured Notes (Callable 01/15/27 @ 102.50) <sup>(12)</sup>       | (B+, B1)                              | 01/15/32        | 5.000        | 2,364,466         |
|  |  |                                       |                 |              | <u>11,568,660</u> |
| <b>Machinery (0.3%)</b>                                  |  |                                       |                 |              |                   |
| 6,508  | Arcosa, Inc., Rule 144A, Company Guaranteed Notes (Callable 04/15/24 @ 102.19) <sup>(12)</sup>                               | (BB, Ba2)                             | 04/15/29        | 4.375        | 5,685,682         |
| <b>Metals &amp; Mining - Excluding Steel (0.3%)</b>      |  |                                       |                 |              |                   |
| 2,975  | ERO Copper Corp., Rule 144A, Company Guaranteed Notes (Callable 02/15/25 @ 103.25) <sup>(12)</sup>                           | (B, B1)                               | 02/15/30        | 6.500        | 2,521,998         |
| 3,154  | Taseko Mines Ltd., Rule 144A, Senior Secured Notes (Callable 12/01/23 @ 103.50) <sup>(12),(13)</sup>                         | (B-, B3)                              | 02/15/26        | 7.000        | 2,864,339         |
|  |  |                                       |                 |              | <u>5,386,337</u>  |
| <b>Packaging (0.4%)</b>                                  |  |                                       |                 |              |                   |
| 2,000  | Chart Industries, Inc., Rule 144A, Senior Secured Notes (Callable 01/01/26 @ 103.75) <sup>(12)</sup>                         | (B+, Ba3)                             | 01/01/30        | 7.500        | 1,966,328         |

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**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
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| <b>Par<br/>(000)</b>                            |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>      |
|---|--|---------------------------------------|-----------------|--------------|-------------------|
| <b>CORPORATE BONDS (continued)</b>              |  |                                       |                 |              |                   |
| <b>Packaging (continued)</b>                    |  |                                       |                 |              |                   |
| \$ 6,675  | TriMas Corp., Rule 144A,<br>Company Guaranteed Notes<br>(Callable 04/15/24 @ 102.06) <sup>(12)</sup>   | (BB-, Ba3)                            | 04/15/29        | 4.125        | \$ 5,552,740      |
|   |  |                                       |                 |              | <u>7,519,068</u>  |
| <b>Personal &amp; Household Products (0.1%)</b> |  |                                       |                 |              |                   |
| 1,700   | MajorDrive Holdings IV LLC, Rule 144A,<br>Senior Unsecured Notes<br>(Callable 06/01/24 @ 103.19) <sup>(12)</sup>                                   | (CCC+, Caa2)                          | 06/01/29        | 6.375        | <u>1,319,973</u>  |
| <b>Recreation &amp; Travel (0.5%)</b>           |  |                                       |                 |              |                   |
| 1,500   | Boyne USA, Inc., Rule 144A,<br>Senior Unsecured Notes<br>(Callable 05/15/24 @ 102.38) <sup>(12)</sup>  | (B, B1)                               | 05/15/29        | 4.750        | 1,307,758         |
| 4,000   | SeaWorld Parks & Entertainment, Inc.,<br>Rule 144A, Company Guaranteed Notes<br>(Callable 08/15/24 @ 102.63) <sup>(12),(13)</sup>                  | (B, B2)                               | 08/15/29        | 5.250        | 3,475,720         |
| 3,625   | Six Flags Entertainment Corp.,<br>Rule 144A, Company Guaranteed Notes<br>(Callable 05/15/26 @ 103.63) <sup>(12),(13)</sup>                         | (B, B3)                               | 05/15/31        | 7.250        | 3,315,954         |
| 1,672   | Speedway Motorsports LLC/Speedway<br>Funding II, Inc., Rule 144A,<br>Senior Unsecured Notes<br>(Callable 12/01/23 @ 101.22) <sup>(12)</sup>        | (BB, B2)                              | 11/01/27        | 4.875        | <u>1,493,990</u>  |
|   |  |                                       |                 |              | <u>9,593,422</u>  |
| <b>Software - Services (1.3%)</b>               |  |                                       |                 |              |                   |
| 1,500   | Elastic NV, Rule 144A, Senior Unsecured<br>Notes (Callable 07/15/24 @ 102.06) <sup>(12)</sup>  | (B+, B1)                              | 07/15/29        | 4.125        | 1,265,907         |
| 4,962   | Newfold Digital Holdings Group, Inc.,<br>Rule 144A, Senior Unsecured Notes<br>(Callable 02/15/24 @ 103.00) <sup>(12),(13)</sup>                    | (CCC+, Caa2)                          | 02/15/29        | 6.000        | 3,265,211         |
| 4,100   | Open Text Corp., Rule 144A,<br>Company Guaranteed Notes<br>(Callable 12/01/24 @ 101.94) <sup>(12)</sup>  | (BB-, Ba3)                            | 12/01/29        | 3.875        | 3,358,367         |
| 9,180   | Presidio Holdings, Inc., Rule 144A,<br>Company Guaranteed Notes<br>(Callable 12/01/23 @ 104.13) <sup>(12),(13)</sup>                               | (CCC+, Caa1)                          | 02/01/28        | 8.250        | 8,696,199         |
| 11,561  | Virtusa Corp., Rule 144A,<br>Senior Unsecured Notes<br>(Callable 12/15/23 @ 103.56) <sup>(12)</sup>  | (CCC+, Caa1)                          | 12/15/28        | 7.125        | <u>9,159,714</u>  |
|   |  |                                       |                 |              | <u>25,745,398</u> |
| <b>Specialty Retail (0.3%)</b>                  |  |                                       |                 |              |                   |
| 3,745   | Eagle Intermediate Global Holding<br>BV/Eagle U.S. Finance LLC, Rule 144A,<br>Senior Secured Notes<br>(Callable 11/13/23 @ 101.88) <sup>(12)</sup> | (NR, Caa3)                            | 05/01/25        | 7.500        | 2,495,106         |

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**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
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| <b>Par<br/>(000)</b>                   |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>      |
|--|--|---------------------------------------|-----------------|--------------|-------------------|
| <b>CORPORATE BONDS (continued)</b>     |  |                                       |                 |              |                   |
| <b>Specialty Retail (continued)</b>    |  |                                       |                 |              |                   |
| \$ 102                                 | Eagle Intermediate Global Holding<br>BV/Eagle U.S. Finance LLC, Rule 144A,<br>Senior Secured Notes<br>(Callable 11/13/23 @ 101.88) <sup>(4),(9),(12)</sup>               | (NR, NR)                              | 05/01/25        | 7.500 \$     | 66,357            |
| 137                                    | Eagle Intermediate Global Holding<br>BV/Ruyi U.S. Finance LLC <sup>(4),(9)</sup>   | (NR, NR)                              | 05/01/25        | 0.000        | 75,090            |
| 1,850                                  | Group 1 Automotive, Inc., Rule 144A,<br>Company Guaranteed Notes<br>(Callable 12/01/23 @ 102.00) <sup>(12)</sup>   | (BB+, Ba2)                            | 08/15/28        | 4.000        | 1,595,508         |
| 1,449                                  | Murphy Oil USA, Inc., Rule 144A,<br>Company Guaranteed Notes<br>(Callable 02/15/26 @ 101.88) <sup>(12)</sup>   | (BB+, Ba2)                            | 02/15/31        | 3.750        | 1,165,694         |
|  |  |                                       |                 |              | <u>5,397,755</u>  |
| <b>Steel Producers/Products (0.3%)</b> |  |                                       |                 |              |                   |
| 7,503                                  | TMS International Corp., Rule 144A,<br>Senior Unsecured Notes<br>(Callable 04/15/24 @ 103.13) <sup>(12)</sup>  | (B, Caa1)                             | 04/15/29        | 6.250        | <u>5,927,675</u>  |
| <b>Support - Services (1.7%)</b>       |  |                                       |                 |              |                   |
| 5,251                                  | Allied Universal Holdco LLC/Allied<br>Universal Finance Corp., Rule 144A,<br>Senior Unsecured Notes<br>(Callable 12/01/23 @ 102.44) <sup>(12)</sup>                      | (CCC+, Caa2)                          | 07/15/27        | 9.750        | 4,569,994         |
| 6,455                                  | Allied Universal Holdco LLC/Allied<br>Universal Finance Corp., Rule 144A,<br>Senior Unsecured Notes<br>(Callable 06/01/24 @ 103.00) <sup>(12),(13)</sup>                 | (CCC+, Caa2)                          | 06/01/29        | 6.000        | 4,690,364         |
| 1,471                                  | Allied Universal Holdco LLC/Allied<br>Universal Finance Corp./Atlas Luxco<br>4 SARM, Rule 144A, Senior Secured<br>Notes (Callable 06/01/24 @ 101.81) <sup>(3),(12)</sup> | (B, B3)                               | 06/01/28        | 3.625        | 1,257,327         |
| 3,557                                  | Allied Universal Holdco LLC/Allied<br>Universal Finance Corp./Atlas Luxco<br>4 SARM, Rule 144A, Senior Secured<br>Notes (Callable 06/01/24 @ 102.31) <sup>(12)</sup>     | (B, B3)                               | 06/01/28        | 4.625        | 2,902,639         |
| 11,000                                 | CoreLogic, Inc., Rule 144A,<br>Senior Secured Notes<br>(Callable 05/01/24 @ 102.25) <sup>(12)</sup>  | (B-, B2)                              | 05/01/28        | 4.500        | 8,729,160         |
| 9,565                                  | GEMS MENASA Cayman Ltd./GEMS<br>Education Delaware LLC, Rule 144A,<br>Senior Secured Notes<br>(Callable 12/01/23 @ 101.78) <sup>(12)</sup>                               | (B, B2)                               | 07/31/26        | 7.125        | 9,217,025         |
| 2,250                                  | H&E Equipment Services, Inc.,<br>Rule 144A, Company Guaranteed<br>Notes (Callable 12/15/23 @ 101.94) <sup>(12)</sup>   | (BB-, B1)                             | 12/15/28        | 3.875        | <u>1,908,137</u>  |
|  |  |                                       |                 |              | <u>33,274,646</u> |

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| <b>Par<br/>(000)</b>                                       |   | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>       |
|--|---|---------------------------------------|-----------------|--------------|--------------------|
| <b>CORPORATE BONDS (continued)</b>                         |   |                                       |                 |              |                    |
| <b>Telecom - Wireline Integrated &amp; Services (0.6%)</b> |   |                                       |                 |              |                    |
| \$ 3,775   | Altice France SA, Rule 144A,<br>Senior Secured Notes<br>(Callable 10/15/24 @ 102.75) <sup>(1)(2)</sup>                  | (B-, B2)                              | 10/15/29        | 5.500        | \$ 2,595,985       |
| 5,221  | LCPR Senior Secured Financing DAC,<br>Rule 144A, Senior Secured Notes<br>(Callable 12/01/23 @ 101.69) <sup>(1)(2)</sup> | (B+, B1)                              | 10/15/27        | 6.750        | 4,715,555          |
| 3,000  | LCPR Senior Secured Financing DAC,<br>Rule 144A, Senior Secured Notes<br>(Callable 07/15/24 @ 102.56) <sup>(1)(2)</sup> | (B+, B1)                              | 07/15/29        | 5.125        | 2,340,624          |
| 2,064  | Level 3 Financing, Inc., Rule 144A,<br>Company Guaranteed Notes<br>(Callable 12/01/23 @ 102.13) <sup>(1)(2)</sup>       | (CCC+, B3)                            | 07/01/28        | 4.250        | 1,169,055          |
| 2,000  | Level 3 Financing, Inc., Rule 144A,<br>Company Guaranteed Notes<br>(Callable 01/15/24 @ 101.81) <sup>(1)(2)</sup>       | (CCC+, B3)                            | 01/15/29        | 3.625        | 1,023,750          |
|  |   |                                       |                 |              | <u>11,844,969</u>  |
| <b>Transport Infrastructure/Services (0.1%)</b>            |   |                                       |                 |              |                    |
| 2,200  | XPO, Inc., Rule 144A, Senior Secured<br>Notes (Callable 06/01/25 @ 103.13) <sup>(1)(2)</sup>                            | (BBB-, Ba1)                           | 06/01/28        | 6.250        | 2,111,769          |
| <b>TOTAL CORPORATE BONDS (Cost \$204,097,815)</b>          |   |                                       |                 |              | <u>179,333,071</u> |
| <b>ASSET BACKED SECURITIES (5.4%)</b>                      |   |                                       |                 |              |                    |
| <b>Collateralized Debt Obligations (5.4%)</b>              |   |                                       |                 |              |                    |
| 3,000  | ALM Ltd., 2020-1A, Rule 144A,<br>3 mo. USD Term SOFR + 6.262% <sup>(1),(12)</sup>                                       | (BB-, NR)                             | 10/15/29        | 11.655       | 2,800,608          |
| 3,500  | Anchorage Capital CLO 16 Ltd.,<br>2020-16A, Rule 144A,<br>3 mo. USD Term SOFR + 3.982% <sup>(1),(12)</sup>              | (NR, NR)                              | 01/19/35        | 9.378        | 3,372,190          |
| 1,250  | Anchorage Capital CLO 3-R Ltd.,<br>2014-3RA, Rule 144A,<br>3 mo. USD Term SOFR + 2.112% <sup>(1),(12)</sup>             | (A, NR)                               | 01/28/31        | 7.502        | 1,215,665          |
| 1,740  | Anchorage Capital CLO Ltd., 2018-10A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 1.462% <sup>(1),(12)</sup>                 | (AAA, NR)                             | 10/15/31        | 6.855        | 1,735,188          |
| 2,500  | Ares XXXIV CLO Ltd., 2015-2A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 1.512% <sup>(1),(12)</sup>                         | (AAA, Aaa)                            | 04/17/33        | 6.914        | 2,483,620          |
| 2,500  | Battalion CLO XXI Ltd., 2021-21A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.562% <sup>(1),(12)</sup>                     | (NR, Baa3)                            | 07/15/34        | 8.955        | 2,306,224          |
| 1,750  | Benefit Street Partners CLO X Ltd.,<br>2016-10A, Rule 144A,<br>3 mo. USD Term SOFR + 7.012% <sup>(1),(12)</sup>         | (BB-, NR)                             | 04/20/34        | 12.427       | 1,648,661          |
| 2,100  | BlueMountain CLO Ltd., 2015-3A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 5.662% <sup>(1),(12)</sup>                       | (B+, NR)                              | 04/20/31        | 11.077       | 1,705,686          |

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| <b>Par<br/>(000)</b>                               |  | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b> |
|--|--|---------------------------------------|-----------------|--------------|--------------|
| <b>ASSET BACKED SECURITIES (continued)</b>         |  |                                       |                 |              |              |
| <b>Collateralized Debt Obligations (continued)</b> |  |                                       |                 |              |              |
| \$ 5,500   | BlueMountain CLO Ltd., 2016-2A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 4.562% <sup>(1),(12)</sup>                      | (BBB-, NR)                            | 08/20/32        | 9.941        | \$ 5,220,234 |
| 3,000  | BlueMountain Fuji U.S. CLO III Ltd.,<br>2017-3A, Rule 144A, 3 mo. USD Term<br>SOFR + 1.962% <sup>(1),(12)</sup>        | (A, NR)                               | 01/15/30        | 7.355        | 2,904,418    |
| 750  | Carlyle Global Market Strategies<br>CLO Ltd., 2014-3RA, Rule 144A,<br>3 mo. USD Term SOFR + 5.662% <sup>(1),(12)</sup> | (BB-, NR)                             | 07/27/31        | 11.049       | 637,109      |
| 2,000  | Carlyle Global Market Strategies<br>CLO Ltd., 2014-5A, Rule 144A,<br>3 mo. USD Term SOFR + 3.412% <sup>(1),(12)</sup>  | (BBB-, NR)                            | 07/15/31        | 8.805        | 1,866,762    |
| 2,625  | CIFC Funding Ltd., 2014-1A, Rule 144A,<br>3 mo. USD Term SOFR + 6.112% <sup>(1),(12)</sup>                             | (B+, NR)                              | 01/18/31        | 11.507       | 2,323,425    |
| 4,000  | Crown Point CLO IV Ltd., 2018-4A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.012% <sup>(1),(12)</sup>                    | (NR, Baa3)                            | 04/20/31        | 8.427        | 3,672,568    |
| 3,807  | Dewolf Park CLO Ltd., 2017-1A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 1.182% <sup>(1),(12)</sup>                       | (NR, Aaa)                             | 10/15/30        | 6.575        | 3,793,420    |
| 1,750  | Dryden 86 CLO Ltd., 2020-86A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.462% <sup>(1),(12)</sup>                        | (BBB-, NR)                            | 07/17/34        | 8.864        | 1,635,557    |
| 7,000  | Galaxy XXII CLO Ltd., 2016-22A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 1.462% <sup>(1),(12)</sup>                      | (AAA, NR)                             | 04/16/34        | 6.855        | 6,897,836    |
| 5,000  | Galaxy XXVIII CLO Ltd., 2018-28A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.262% <sup>(1),(12)</sup>                    | (BBB-, NR)                            | 07/15/31        | 8.655        | 4,787,877    |
| 3,500  | Greywolf CLO II Ltd., 2013-1A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 4.460% <sup>(1),(12)</sup>                       | (BBB-, NR)                            | 04/15/34        | 9.854        | 3,338,004    |
| 2,800  | Greywolf CLO III Ltd., 2020-3RA,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 2.710% <sup>(1),(12)</sup>                     | (A, NR)                               | 04/15/33        | 8.122        | 2,767,500    |
| 1,000  | Greywolf CLO III Ltd., 2020-3RA,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.610% <sup>(1),(12)</sup>                     | (BBB-, NR)                            | 04/15/33        | 9.022        | 952,266      |
| 2,000  | Greywolf CLO III Ltd., 2020-3RA,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 7.180% <sup>(1),(12)</sup>                     | (BB-, NR)                             | 04/15/33        | 12.592       | 1,824,466    |
| 3,390  | Greywolf CLO IV Ltd., 2019-1A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.910% <sup>(1),(12)</sup>                       | (BBB-, NR)                            | 04/17/34        | 9.313        | 3,261,952    |
| 3,950  | Greywolf CLO V Ltd., 2015-1A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.262% <sup>(1),(12)</sup>                        | (BBB-, NR)                            | 01/27/31        | 8.640        | 3,748,921    |

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| <b>Par<br/>(000)</b>                                      |   | <b>Ratingst<br/>(S&amp;P/Moody's)</b> | <b>Maturity</b> | <b>Rate%</b> | <b>Value</b>       |
|---|---|---------------------------------------|-----------------|--------------|--------------------|
| <b>ASSET BACKED SECURITIES (continued)</b>                |   |                                       |                 |              |                    |
| <b>Collateralized Debt Obligations (continued)</b>        |   |                                       |                 |              |                    |
| \$ 2,500  | KKR CLO 14 Ltd., Rule 144A,<br>3 mo. USD Term SOFR + 6.412% <sup>(1),(12)</sup>                                 | (NR, B1)                              | 07/15/31        | 11.805       | \$ 2,341,226       |
| 3,250   | KKR Financial CLO Ltd., 2013-1A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 6.342% <sup>(1),(12)</sup>              | (NR, Ba3)                             | 04/15/29        | 11.735       | 3,074,976          |
| 1,900   | Marble Point CLO XVII Ltd., 2020-1A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 7.082% <sup>(1),(12)</sup>          | (NR, Ba3)                             | 04/20/33        | 12.497       | 1,681,870          |
| 3,450   | Marble Point CLO XVIII Ltd., 2020-2A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 7.962% <sup>(1),(12)</sup>         | (NR, Ba3)                             | 10/15/34        | 13.355       | 3,041,820          |
| 5,275   | Marble Point CLO XXIII Ltd., 2021-4A,<br>Rule 144A, 3 mo. USD<br>LIBOR + 5.750% <sup>(1),(12)</sup>             | (NR, Ba1)                             | 01/22/35        | 11.424       | 4,903,463          |
| 2,250   | Octagon Investment Partners 26 Ltd.,<br>2016-1A, Rule 144A, 3 mo. USD Term<br>SOFR + 3.112% <sup>(1),(12)</sup> | (BBB-, NR)                            | 07/15/30        | 8.505        | 2,107,130          |
| 3,580   | Signal Peak CLO 5 Ltd., 2018-5A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 2.912% <sup>(1),(12)</sup>              | (BBB-, NR)                            | 04/25/31        | 8.290        | 3,404,705          |
| 4,690   | Stratus CLO Ltd., 2021-1A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 1.062% <sup>(1),(12)</sup>                    | (NR, Aaa)                             | 12/29/29        | 6.477        | 4,663,815          |
| 3,000   | Venture 35 CLO Ltd., 2018-35A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.762% <sup>(1),(12)</sup>                | (NR, Baa1)                            | 10/22/31        | 9.174        | 2,618,099          |
| 3,000   | Venture XIII CLO Ltd., 2013-13A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.562% <sup>(1),(12)</sup>              | (NR, A3)                              | 09/10/29        | 8.973        | 2,853,730          |
| 3,278   | Venture XXIII CLO Ltd., 2016-23A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 5.332% <sup>(1),(12)</sup>             | (NR, Ba1)                             | 07/19/34        | 10.728       | 2,837,223          |
| 1,750   | Vibrant CLO 1X Ltd., 2018-9A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 3.462% <sup>(1),(12)</sup>                 | (NR, Baa3)                            | 07/20/31        | 8.877        | 1,578,079          |
| 1,500   | Vibrant CLO VI Ltd., 2017-6A,<br>Rule 144A, 3 mo. USD Term<br>SOFR + 6.012% <sup>(1),(12)</sup>                 | (NR, Ba3)                             | 06/20/29        | 11.409       | 1,297,267          |
| 3,000   | Voya CLO Ltd., 2014-4A, Rule 144A,<br>3 mo. USD Term SOFR + 3.612% <sup>(1),(12)</sup>                          | (BBB-, NR)                            | 07/14/31        | 9.005        | 2,743,237          |
| <b>TOTAL ASSET BACKED SECURITIES (Cost \$111,601,252)</b> |   |                                       |                 |              | <u>106,046,797</u> |
| <b>Shares</b>   |   |                                       |                 |              |                    |
| <b>COMMON STOCKS (1.0%)</b>                               |   |                                       |                 |              |                    |
| <b>Auto Parts &amp; Equipment (0.1%)</b>                  |   |                                       |                 |              |                    |
| 311,079   | Jason, Inc. <sup>(4),(10)</sup>   |                                       |                 |              | <u>3,369,919</u>   |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
October 31, 2023

| <u>Shares</u>   | <u>Value</u>      |
|---|-------------------|
| <b>COMMON STOCKS</b> (continued)  |                   |
| <b>Chemicals</b> (0.6%)   |                   |
| 31,756 Project Investor Holdings LLC <sup>(4),(5),(9),(10)</sup>                      | \$ 318            |
| 529,264 Proppants Holdings LLC <sup>(4),(5),(9),(10)</sup>                            | 10,585            |
| 191,054 Utex Industries <sup>(10)</sup>   | 11,749,821        |
|   | <u>11,760,724</u> |
| <b>Energy - Exploration &amp; Production</b> (0.0%)                                   |                   |
| 926,254 PES Energy, Class A <sup>(4),(5),(9),(10)</sup>                               | 9,263             |
| <b>Machinery</b> (0.0%)   |                   |
| 6,708,021 Alloy Topco Ltd. <sup>(4),(8),(9),(10)</sup>                                | —                 |
| <b>Packaging</b> (0.0%)   |                   |
| 2,646,421 Campfire Topco Ltd. <sup>(3),(4),(9),(10)</sup>                             | —                 |
| <b>Personal &amp; Household Products</b> (0.1%)                                       |                   |
| 196,189 Serta Simmons Common <sup>(10)</sup>  | 2,158,079         |
| <b>Pharmaceuticals</b> (0.0%)   |                   |
| 156,133 Akorn, Inc. <sup>(10)</sup>   | 78,066            |
| <b>Private Placement</b> (0.1%)   |                   |
| 397,839 Technicolor Creative Studios SA <sup>(10),(14)</sup>                          | 678,208           |
| 2,437,234 Vantiva SA <sup>(10),(14)</sup>   | 329,233           |
|   | <u>1,007,441</u>  |
| <b>Recreation &amp; Travel</b> (0.1%)   |                   |
| 115,069 Cineworld Group PLC <sup>(10)</sup>   | 2,364,668         |
| <b>Software - Services</b> (0.0%)   |                   |
| 3,935 Skillsoft Corp. <sup>(10)</sup>   | 73,978            |
| <b>Specialty Retail</b> (0.0%)  |                   |
| 141 Eagle Investments Holding Co. LLC, Class B <sup>(4),(9),(10)</sup>                | 1                 |
| <b>Theaters &amp; Entertainment</b> (0.0%)  |                   |
| 1,153,846 Vantiva SA <sup>(3),(10)</sup>  | 157,606           |
| <b>TOTAL COMMON STOCKS</b> (Cost \$36,306,961)  | <u>20,979,745</u> |
| <b>WARRANTS</b> (0.0%)  |                   |
| <b>Chemicals</b> (0.0%)   |                   |
| 132,316 Project Investor Holdings LLC, expires 02/20/2022 <sup>(4),(5),(9),(10)</sup> | —                 |
| <b>Investments &amp; Misc. Financial Services</b> (0.0%)                              |                   |
| 53,116 Altisource Solutions SARL, expires 05/31/2027 <sup>(4),(9),(10)</sup>          | 167,953           |
| <b>Private Placement</b> (0.0%)   |                   |
| 11,774,620 Technicolor Creative Studios SA <sup>(10),(14)</sup>                       | 201,098           |
| <b>Recreation &amp; Travel</b> (0.0%)   |                   |
| 526,589 Cineworld Group PLC, expires 12/21/2025 <sup>(4),(8),(10)</sup>               | —                 |
| <b>TOTAL WARRANTS</b> (Cost \$68,804)   | <u>369,051</u>    |

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
October 31, 2023

| <u>Shares</u>   | <u>Value</u>           |
|---|------------------------|
| <b>SHORT-TERM INVESTMENTS (5.5%)</b>  |                        |
| 85,399,356 State Street Institutional U.S. Government Money Market Fund — Premier Class, 5.31%                | \$ 85,399,356          |
| 24,183,893 State Street Navigator Securities Lending Government Money Market Portfolio, 5.36% <sup>(15)</sup> | 24,183,893             |
| <b>TOTAL SHORT-TERM INVESTMENTS (Cost \$109,583,249)</b>  | <b>109,583,249</b>     |
| <b>TOTAL INVESTMENTS AT VALUE (101.3%) (Cost \$2,126,892,745)</b>   | <b>2,003,888,653</b>   |
| <b>LIABILITIES IN EXCESS OF OTHER ASSETS (-1.3%)</b>  | <b>(25,886,176)</b>    |
| <b>NET ASSETS (100.0%)</b>  | <b>\$1,978,002,477</b> |

† 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.

<sup>(1)</sup> Variable rate obligation — The interest rate shown is the rate in effect as of October 31, 2023. The rate may be subject to a cap and floor.

<sup>(2)</sup> PIK: Payment-in-kind security for which part of the income earned may be paid as additional principal.

<sup>(3)</sup> This security is denominated in Euro.

<sup>(4)</sup> Security is valued using significant unobservable inputs.

<sup>(5)</sup> Illiquid security.

<sup>(6)</sup> Bond is currently in default.

<sup>(7)</sup> The rates on certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description above. The interest rate shown is the rate in effect as of October 31, 2023.

<sup>(8)</sup> This security is denominated in British Pound.

<sup>(9)</sup> Not readily marketable security; security is valued at fair value as determined in good faith by Credit Suisse Asset Management, LLC as the Fund’s valuation designee under the oversight of the Board of Trustees.

<sup>(10)</sup> Non-income producing security.

<sup>(11)</sup> All or a portion is an unfunded loan commitment.

<sup>(12)</sup> 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 institutional buyers. At October 31, 2023, these securities amounted to a value of \$283,696,349 or 14.3% of net assets.

<sup>(13)</sup> Security or portion thereof is out on loan (See Note 2-J).

<sup>(14)</sup> Security is held through holdings of 100 shares of the CIG Special Purpose SPC — Credit Suisse Floating Rate High Income Fund Segregated Portfolio, an affiliated entity.

<sup>(15)</sup> Represents security purchased with cash collateral received for securities on loan.

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Schedule of Investments (continued)**  
October 31, 2023

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**INVESTMENT ABBREVIATIONS**

1 mo. = 1 month

2 mo. = 2 month

3 mo. = 3 month

6 mo. = 6 month

EURIBOR = Euro Interbank Offered Rate

NR = Not Rated

LIBOR = London Interbank Offered Rate

WR = Withdrawn Rating

SARL = société à responsabilité limitée

SOFR = Secured Overnight Financing Rate

**Forward Foreign Currency Contracts**

| <u>Forward<br/>Currency to be<br/>Purchased</u> | <u>Forward<br/>Currency to be<br/>Sold</u> | <u>Expiration<br/>Date</u> | <u>Counterparty</u> | <u>Value on<br/>Settlement<br/>Date</u> | <u>Current<br/>Value/<br/>Notional</u> | <u>Unrealized<br/>Appreciation</u> |
|---|--|----------------------------|---------------------|---|--|------------------------------------|
| EUR 500,000                                     | USD 534,381                                | 10/07/24                   | Deutsche Bank AG    | \$ 534,381                              | \$ 537,424                             | \$ 3,043                           |
| USD88,919,437                                   | EUR82,089,326                              | 09/26/24                   | Deutsche Bank AG    | (88,919,437)                            | (88,182,837)                           | 736,600                            |
| USD 8,914,389                                   | GBP 7,312,859                              | 10/07/24                   | Morgan Stanley      | (8,914,389)                             | (8,894,552)                            | 19,837                             |
| Total Unrealized Appreciation                   |  |                            |                     |   |  | <u>\$759,480</u>                   |

**Forward Foreign Currency Contracts**

| <u>Forward<br/>Currency to be<br/>Purchased</u>  | <u>Forward<br/>Currency to be<br/>Sold</u> | <u>Expiration<br/>Date</u> | <u>Counterparty</u> | <u>Value on<br/>Settlement<br/>Date</u> | <u>Current<br/>Value/<br/>Notional</u> | <u>Unrealized<br/>Depreciation</u> |
|--|--|----------------------------|---------------------|---|--|------------------------------------|
| USD 5,613,705                                    | EUR 5,241,360                              | 10/07/24                   | Morgan Stanley      | \$ (5,613,705)                          | \$ (5,633,663)                         | \$ (19,958)                        |
| Total Unrealized Depreciation                    |  |                            |                     |   |  | <u>\$ (19,958)</u>                 |
| Total Net Unrealized Appreciation/(Depreciation) |  |                            |                     |   |  | <u><u>\$739,522</u></u>            |

**Currency Abbreviations:**

EUR = Euro

USD = United States Dollar

GBP = British Pound

See Accompanying Notes to Financial Statements.

**Credit Suisse Floating Rate High Income Fund**  
**Statement of Assets and Liabilities**  
October 31, 2023

**Assets**

|  |                              |
|--|------------------------------|
| Investments at value, including collateral for securities on loan of \$24,183,893<br>(Cost \$2,126,892,745) (Note 2) | \$2,003,888,653 <sup>1</sup> |
| Cash   | 6,321,753                    |
| Foreign currency at value (Cost \$463,625)   | 461,416                      |
| Cash segregated at brokers for forwards contracts (Note 2)   | 616,401                      |
| Receivable for investments sold  | 23,344,645                   |
| Interest receivable  | 21,804,424                   |
| Receivable for Fund shares sold  | 15,956,126                   |
| Unrealized appreciation on forward foreign currency contracts (Note 2)   | 759,480                      |
| Prepaid expenses and other assets  | 86,680                       |
| Total assets   | <u>2,073,239,578</u>         |

**Liabilities**

|  |                   |
|--|-------------------|
| Investment advisory fee payable (Note 3)                               | 906,142           |
| Administrative services fee payable (Note 3)                           | 61,366            |
| Shareholder servicing/Distribution fee payable (Note 3)                | 63,065            |
| Payable for investments purchased                                      | 58,884,889        |
| Payable upon return of securities loaned (Note 2)                      | 24,183,893        |
| Payable for Fund shares redeemed                                       | 4,492,366         |
| Dividend payable   | 3,007,647         |
| Unfunded loan commitments (Note 2)                                     | 2,731,128         |
| Unrealized depreciation on forward foreign currency contracts (Note 2) | 19,958            |
| Trustees' fee payable  | 17,353            |
| Accrued expenses   | 869,294           |
| Total liabilities  | <u>95,237,101</u> |

**Net Assets**

|  |                        |
|--|------------------------|
| Capital stock, \$.001 par value (Note 6) | 313,735                |
| Paid-in capital (Note 6)                 | 2,319,899,775          |
| Total distributable earnings (loss)      | (342,211,033)          |
| Net assets                               | <u>\$1,978,002,477</u> |

**I Shares**

|  |                    |
|--|--------------------|
| Net assets   | \$1,816,028,408    |
| Shares outstanding   | <u>288,186,128</u> |
| Net asset value, offering price and redemption price per share | <u>\$6.30</u>      |

**A Shares**

|  |                   |
|--|-------------------|
| Net assets   | \$ 116,439,409    |
| Shares outstanding   | <u>18,382,646</u> |
| Net asset value and redemption price per share               | <u>\$6.33</u>     |
| Maximum offering price per share (net asset value/(1-4.75%)) | <u>\$6.65</u>     |

**C Shares**

|  |                  |
|--|------------------|
| Net assets                                   | \$ 45,534,660    |
| Shares outstanding                           | <u>7,166,025</u> |
| Net asset value and offering price per share | <u>\$6.35</u>    |

<sup>1</sup> Includes \$23,748,625 of securities on loan.

See Accompanying Notes to Financial Statements.

# Credit Suisse Floating Rate High Income Fund

## Statement of Operations

For the Year Ended October 31, 2023

### **Investment Income**

|                                     |                    |
|-------------------------------------|--------------------|
| Interest                            | \$213,099,827      |
| Dividends                           | 33,323             |
| Securities lending (net of rebates) | 76,366             |
| Total investment income             | <u>213,209,516</u> |

### **Expenses**

|  |                    |
|--|--------------------|
| Investment advisory fees (Note 3)                  | 13,444,968         |
| Administrative services fees (Note 3)              | 368,519            |
| Shareholder servicing/Distribution fees (Note 3)   |                    |
| Class A  | 287,034            |
| Class C  | 469,310            |
| Transfer agent fees                                | 2,330,830          |
| Commitment fees (Note 4)                           | 724,846            |
| Custodian fees                                     | 517,922            |
| Printing fees                                      | 192,176            |
| Legal fees   | 166,400            |
| Registration fees                                  | 153,192            |
| Trustees' fees                                     | 77,195             |
| Insurance expense                                  | 59,926             |
| Audit and tax fees                                 | 53,275             |
| Miscellaneous expense                              | 59,608             |
| Total expenses                                     | <u>18,905,201</u>  |
| Less: fees waived and expenses reimbursed (Note 3) | <u>(2,434,488)</u> |
| Net expenses                                       | <u>16,470,713</u>  |
| Net investment income                              | <u>196,738,803</u> |

### **Net Realized and Unrealized Gain (Loss) from Investments, Foreign Currency and Forward Foreign Currency Contracts**

|   |                             |
|---|-----------------------------|
| Net realized loss from investments  | (71,430,157)                |
| Net realized loss from foreign currency transactions  | (802,405)                   |
| Net realized loss from forward foreign currency contracts   | (5,435,115)                 |
| Net change in unrealized appreciation (depreciation) from investments   | 123,796,631                 |
| Net change in unrealized appreciation (depreciation) from foreign currency transactions                                 | (332,062)                   |
| Net change in unrealized appreciation (depreciation) from forward foreign currency contracts                            | <u>2,636,563</u>            |
| Net realized and unrealized gain from investments, foreign currency transactions and forward foreign currency contracts | <u>48,433,455</u>           |
| Net increase in net assets resulting from operations  | <u><u>\$245,172,258</u></u> |

See Accompanying Notes to Financial Statements.

# Credit Suisse Floating Rate High Income Fund

## Statements of Changes in Net Assets

|   | For the Year<br>Ended<br>October 31, 2023 | For the Year<br>Ended<br>October 31, 2022 |
|---|---|---|
| <b>From Operations</b>  |   |   |
| Net investment income   | \$ 196,738,803                            | \$ 143,254,040                            |
| Net realized loss from investments, foreign currency transactions and forward foreign currency contracts                                    | (77,667,677)                              | (26,444,863)                              |
| Net change in unrealized appreciation (depreciation) from investments, foreign currency translations and forward foreign currency contracts | 126,101,132                               | (203,595,151)                             |
| Net increase (decrease) in net assets resulting from operations   | 245,172,258                               | (86,785,974)                              |
| <b>From Distributions</b>   |   |   |
| From distributable earnings   |   |   |
| Class I   | (182,837,373)                             | (135,067,532)                             |
| Class A   | (9,847,877)                               | (5,617,339)                               |
| Class C   | (3,663,893)                               | (2,076,206)                               |
| Return of capital   |   |   |
| Class I   | (626,387)                                 | —   |
| Class A   | (33,738)                                  | —   |
| Class C   | (12,552)                                  | —   |
| Net decrease in net assets resulting from distributions   | (197,021,820)                             | (142,761,077)                             |
| <b>From Capital Share Transactions</b> (Note 6)   |   |   |
| Proceeds from sale of shares  | 737,057,328                               | 1,763,525,560                             |
| Reinvestment of distributions   | 161,320,735                               | 117,879,709                               |
| Net asset value of shares redeemed  | (1,514,656,539)                           | (2,080,789,616)                           |
| Net decrease in net assets from capital share transactions  | (616,278,476)                             | (199,384,347)                             |
| Net decrease in net assets  | (568,128,038)                             | (428,931,398)                             |
| <b>Net Assets</b>   |   |   |
| Beginning of year   | 2,546,130,515                             | 2,975,061,913                             |
| End of year   | <u>\$ 1,978,002,477</u>                   | <u>\$ 2,546,130,515</u>                   |

See Accompanying Notes to Financial Statements.

# Credit Suisse Floating Rate High Income Fund

## Financial Highlights

(For a Class I Share of the Fund Outstanding Throughout Each Year)

|   | For the Year Ended October 31, |                      |             |             |                      |
|---|--------------------------------|----------------------|-------------|-------------|----------------------|
|   | 2023                           | 2022                 | 2021        | 2020        | 2019                 |
| <b>Per share data</b>   |                                |                      |             |             |                      |
| Net asset value, beginning of year  | \$ 6.17 <sup>1</sup>           | \$ 6.62              | \$ 6.31     | \$ 6.56     | \$ 6.81 <sup>1</sup> |
| <b>INVESTMENT OPERATIONS</b>  |                                |                      |             |             |                      |
| Net investment income <sup>2</sup>  | 0.55                           | 0.29                 | 0.24        | 0.30        | 0.35                 |
| Net gain (loss) from investments, foreign currency transactions and forward foreign currency contracts (both realized and unrealized) | 0.14                           | (0.45)               | 0.31        | (0.25)      | (0.25)               |
| Total from investment operations  | 0.69                           | (0.16)               | 0.55        | 0.05        | 0.10                 |
| <b>LESS DIVIDENDS AND DISTRIBUTIONS</b>   |                                |                      |             |             |                      |
| Dividends from net investment income  | (0.56)                         | (0.29)               | (0.24)      | (0.30)      | (0.35)               |
| Return of capital   | (0.00) <sup>3</sup>            | —                    | —           | —           | —                    |
| Total dividends and distributions   | (0.56)                         | (0.29)               | (0.24)      | (0.30)      | (0.35)               |
| <b>Net asset value, end of year</b>   |                                |                      |             |             |                      |
|   | \$ 6.30                        | \$ 6.17 <sup>1</sup> | \$ 6.62     | \$ 6.31     | \$ 6.56              |
| Total return <sup>4</sup>   | 11.54%                         | (2.42)%              | 8.86%       | 0.92%       | 1.47%                |
| <b>RATIOS AND SUPPLEMENTAL DATA</b>   |                                |                      |             |             |                      |
| Net assets, end of year (000s omitted)  | \$1,816,028                    | \$2,376,866          | \$2,770,167 | \$1,699,373 | \$2,199,606          |
| Ratio of net expenses to average net assets   | 0.70%                          | 0.70%                | 0.70%       | 0.70%       | 0.70%                |
| Ratio of net investment income to average net assets  | 8.79%                          | 4.54%                | 3.62%       | 4.80%       | 5.18%                |
| Decrease reflected in above operating expense ratios due to waivers/reimbursements  | 0.11%                          | 0.09%                | 0.07%       | 0.09%       | 0.08%                |
| Portfolio turnover rate <sup>5</sup>  | 35%                            | 47%                  | 54%         | 30%         | 23%                  |

<sup>1</sup> Includes adjustments in accordance with accounting principles generally accepted in the United States of America and as such, the net asset values for financial reporting purposes and the returns based upon net asset values may differ from the net asset values and returns for shareholder transactions.

<sup>2</sup> Per share information is calculated using the average shares outstanding method.

<sup>3</sup> This amount represents less than \$0.01 per share.

<sup>4</sup> Total returns are historical and include change in share price, reinvestment of all distributions and no sales charge. Had certain expenses not been reduced during the years shown, total returns would have been lower.

<sup>5</sup> Portfolio turnover is calculated by dividing the lesser of total purchases or sales of portfolio securities for the reporting period by the monthly average of portfolio securities owned during the reporting period. Excluded from both the numerator and denominator are amounts relating to derivatives and securities whose maturities or expiration dates at the time of acquisition were one year or less.

See Accompanying Notes to Financial Statements.



# Credit Suisse Floating Rate High Income Fund

## Financial Highlights

(For a Class A Share of the Fund Outstanding Throughout Each Year)

|   | For the Year Ended October 31, |                |                |                |                      |
|---|--------------------------------|----------------|----------------|----------------|----------------------|
|   | 2023                           | 2022           | 2021           | 2020           | 2019                 |
| <b>Per share data</b>   |                                |                |                |                |                      |
| Net asset value, beginning of year  | \$ 6.21                        | \$ 6.65        | \$ 6.34        | \$ 6.59        | \$ 6.84 <sup>1</sup> |
| <b>INVESTMENT OPERATIONS</b>  |                                |                |                |                |                      |
| Net investment income <sup>2</sup>  | 0.54                           | 0.28           | 0.23           | 0.29           | 0.33                 |
| Net gain (loss) from investments, foreign currency transactions and forward foreign currency contracts (both realized and unrealized) | 0.12                           | (0.44)         | 0.31           | (0.25)         | (0.25)               |
| Total from investment operations  | 0.66                           | (0.16)         | 0.54           | 0.04           | 0.08                 |
| <b>LESS DIVIDENDS AND DISTRIBUTIONS</b>   |                                |                |                |                |                      |
| Dividends from net investment income  | (0.54)                         | (0.28)         | (0.23)         | (0.29)         | (0.33)               |
| Return of capital   | (0.00) <sup>3</sup>            | —              | —              | —              | —                    |
| Total dividends and distributions   | (0.54)                         | (0.28)         | (0.23)         | (0.29)         | (0.33)               |
| <b>Net asset value, end of year</b>   | <u>\$ 6.33</u>                 | <u>\$ 6.21</u> | <u>\$ 6.65</u> | <u>\$ 6.34</u> | <u>\$ 6.59</u>       |
| Total return <sup>4</sup>   | 11.07%                         | (2.48)%        | 8.57%          | 0.70%          | 1.23%                |
| <b>RATIOS AND SUPPLEMENTAL DATA</b>   |                                |                |                |                |                      |
| Net assets, end of year (000s omitted)  | \$116,439                      | \$116,540      | \$144,713      | \$146,803      | \$199,328            |
| Ratio of net expenses to average net assets   | 0.95%                          | 0.95%          | 0.95%          | 0.95%          | 0.95%                |
| Ratio of net investment income to average net assets  | 8.59%                          | 4.25%          | 3.41%          | 4.54%          | 4.93%                |
| Decrease reflected in above operating expense ratios due to waivers/reimbursements  | 0.11%                          | 0.09%          | 0.07%          | 0.09%          | 0.08%                |
| Portfolio turnover rate <sup>5</sup>  | 35%                            | 47%            | 54%            | 30%            | 23%                  |

<sup>1</sup> Includes adjustments in accordance with accounting principles generally accepted in the United States of America and as such, the net asset values for financial reporting purposes and the returns based upon net asset values may differ from the net asset values and returns for shareholder transactions.

<sup>2</sup> Per share information is calculated using the average shares outstanding method.

<sup>3</sup> This amount represents less than \$0.01 per share.

<sup>4</sup> Total returns are historical and include change in share price, reinvestment of all distributions and no sales charge. Had certain expenses not been reduced during the years shown, total returns would have been lower.

<sup>5</sup> Portfolio turnover is calculated by dividing the lesser of total purchases or sales of portfolio securities for the reporting period by the monthly average of portfolio securities owned during the reporting period. Excluded from both the numerator and denominator are amounts relating to derivatives and securities whose maturities or expiration dates at the time of acquisition were one year or less.

See Accompanying Notes to Financial Statements.

# Credit Suisse Floating Rate High Income Fund

## Financial Highlights

(For a Class C Share of the Fund Outstanding Throughout Each Year)

|   | For the Year Ended October 31, |                            |                |                |                      |
|---|--------------------------------|----------------------------|----------------|----------------|----------------------|
|   | 2023                           | 2022                       | 2021           | 2020           | 2019                 |
| <b>Per share data</b>   |                                |                            |                |                |                      |
| Net asset value, beginning of year  | \$ 6.22 <sup>1</sup>           | \$ 6.68                    | \$ 6.36        | \$ 6.61        | \$ 6.87 <sup>1</sup> |
| <b>INVESTMENT OPERATIONS</b>  |                                |                            |                |                |                      |
| Net investment income <sup>2</sup>  | 0.50                           | 0.23                       | 0.18           | 0.24           | 0.28                 |
| Net gain (loss) from investments, foreign currency transactions and forward foreign currency contracts (both realized and unrealized) | 0.13                           | (0.46)                     | 0.32           | (0.25)         | (0.26)               |
| Total from investment operations  | 0.63                           | (0.23)                     | 0.50           | (0.01)         | 0.02                 |
| <b>LESS DIVIDENDS AND DISTRIBUTIONS</b>   |                                |                            |                |                |                      |
| Dividends from net investment income  | (0.50)                         | (0.23)                     | (0.18)         | (0.24)         | (0.28)               |
| Return of capital   | (0.00) <sup>3</sup>            | —                          | —              | —              | —                    |
| Total dividends and distributions   | (0.50)                         | (0.23)                     | (0.18)         | (0.24)         | (0.28)               |
| <b>Net asset value, end of year</b>   | <u>\$ 6.35</u>                 | <u>\$ 6.22<sup>1</sup></u> | <u>\$ 6.68</u> | <u>\$ 6.36</u> | <u>\$ 6.61</u>       |
| Total return <sup>4</sup>   | 10.42%                         | (3.48)%                    | 7.90%          | (0.05)%        | 0.34%                |
| <b>RATIOS AND SUPPLEMENTAL DATA</b>   |                                |                            |                |                |                      |
| Net assets, end of year (000s omitted)  | \$45,535                       | \$52,725                   | \$60,182       | \$58,959       | \$87,380             |
| Ratio of net expenses to average net assets   | 1.70%                          | 1.70%                      | 1.70%          | 1.70%          | 1.70%                |
| Ratio of net investment income to average net assets  | 7.82%                          | 3.54%                      | 2.66%          | 3.83%          | 4.19%                |
| Decrease reflected in above operating expense ratios due to waivers/reimbursements  | 0.11%                          | 0.09%                      | 0.07%          | 0.09%          | 0.08%                |
| Portfolio turnover rate <sup>5</sup>  | 35%                            | 47%                        | 54%            | 30%            | 23%                  |

<sup>1</sup> Includes adjustments in accordance with accounting principles generally accepted in the United States of America and as such, the net asset values for financial reporting purposes and the returns based upon net asset values may differ from the net asset values and returns for shareholder transactions.

<sup>2</sup> Per share information is calculated using the average shares outstanding method.

<sup>3</sup> This amount represents less than \$0.01 per share.

<sup>4</sup> Total returns are historical and include change in share price, reinvestment of all distributions and no sales charge. Had certain expenses not been reduced during the years shown, total returns would have been lower.

<sup>5</sup> Portfolio turnover is calculated by dividing the lesser of total purchases or sales of portfolio securities for the reporting period by the monthly average of portfolio securities owned during the reporting period. Excluded from both the numerator and denominator are amounts relating to derivatives and securities whose maturities or expiration dates at the time of acquisition were one year or less.

See Accompanying Notes to Financial Statements.

# Credit Suisse Floating Rate High Income Fund

## Notes to Financial Statements

October 31, 2023

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### Note 1. Organization

Credit Suisse Floating Rate High Income Fund (the “Fund”), a series of Credit Suisse Opportunity Funds (the “Trust”), a Delaware statutory trust, is registered under the Investment Company Act of 1940, as amended (the “1940 Act”), as a diversified open-end management investment company that seeks to provide a high level of current income and, secondarily, capital appreciation. The Trust was organized under the laws of the State of Delaware as a business trust on May 31, 1995.

The Fund offers three classes of shares: Class I shares, Class A shares and Class C shares. Each class of shares represents an equal pro rata interest in the Fund, except the share classes bear different expenses. Class A shares are sold subject to a front-end sales charge of up to 4.75%. Class C shares are sold subject to a CDSC of 1.00% if the shares are redeemed within the first year of purchase. Class I shares are sold without a sales charge. Effective June 30, 2021, Class C shares, upon the eight year anniversary of purchase, will convert to Class A shares.

### Note 2. Significant Accounting Policies

The following is a summary of significant accounting policies followed by the Fund in the preparation of its financial statements. The policies are in accordance with generally accepted accounting principles in the United States of America (“GAAP”). The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts and disclosures in the financial statements. Actual results could differ from those estimates. The Fund is considered an investment company for financial reporting purposes under GAAP and follows the accounting and reporting guidance in Financial Accounting Standards Board (“FASB”) Accounting Standard Codification (“ASC”) Topic 946 — Financial Services — Investment Companies.

A) 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 Credit Suisse Asset Management, LLC, the Fund’s investment adviser (“Credit Suisse” or 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 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

**Note 2. Significant Accounting Policies (continued)**

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. 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 net asset value 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 net asset value 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

**Credit Suisse Floating Rate High Income Fund**  
**Notes to Financial Statements (continued)**  
October 31, 2023

**Note 2. Significant Accounting Policies (continued)**

which the security is principally traded, but before the Fund calculates its net asset value, 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.

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 October 31, 2023 in valuing the Fund's assets and liabilities carried at fair value:

| <b>Assets</b>                      | <b>Level 1</b>       | <b>Level 2</b>         | <b>Level 3</b>       | <b>Total</b>           |
|------------------------------------|----------------------|------------------------|----------------------|------------------------|
| Investments in Securities          |                      |                        |                      |                        |
| Bank Loans                         | \$ —                 | \$1,470,364,256        | \$117,212,484        | \$1,587,576,740        |
| Corporate Bonds                    | —                    | 179,191,624            | 141,447              | 179,333,071            |
| Asset Backed Securities            | —                    | 106,046,797            | —                    | 106,046,797            |
| Common Stocks                      | 2,232,057            | 15,357,602             | 3,390,086            | 20,979,745             |
| Warrants                           | —                    | 201,098                | 167,953              | 369,051                |
| Short-term Investments             | 109,583,249          | —                      | —                    | 109,583,249            |
|                                    | <u>\$111,815,306</u> | <u>\$1,771,161,377</u> | <u>\$120,911,970</u> | <u>\$2,003,888,653</u> |
| Other Financial Instruments*       |                      |                        |                      |                        |
| Forward Foreign Currency Contracts | \$ —                 | \$ 759,480             | \$ —                 | \$ 759,480             |
| <b>Liabilities</b>                 |                      |                        |                      |                        |
| Other Financial Instruments*       |                      |                        |                      |                        |
| Forward Foreign Currency Contracts | \$ —                 | \$ 19,958              | \$ —                 | \$ 19,958              |

\* Other financial instruments include unrealized appreciation (depreciation) on forward foreign currency contracts.

**Credit Suisse Floating Rate High Income Fund**  
**Notes to Financial Statements (continued)**  
October 31, 2023

**Note 2. Significant Accounting Policies (continued)**

The following is a reconciliation of investments as of October 31, 2023 for which significant unobservable inputs were used in determining fair value.

|  | <b>Bank<br/>Loans</b> | <b>Corporate<br/>Bonds</b> | <b>Common<br/>Stocks</b> | <b>Warrants</b>     | <b>Total</b>          |
|--|-----------------------|----------------------------|--------------------------|---------------------|-----------------------|
| Balance as October 31, 2022  | \$ 237,117,588        | \$152,391                  | \$ 15,563,673            | \$ 0 <sup>(1)</sup> | \$ 252,833,652        |
| Accrued discounts (premiums)   | 616,921               | —                          | —                        | —                   | 616,921               |
| Purchases  | 47,276,618            | —                          | 2,109,462                | —                   | 49,386,080            |
| Sales  | (94,357,884)          | —                          | (705,352)                | —                   | (95,063,236)          |
| Realized gain (loss)   | (18,380,389)          | —                          | (449,019)                | —                   | (18,829,408)          |
| Change in unrealized<br>appreciation (depreciation)  | 23,521,652            | (10,944)                   | (1,378,857)              | 167,953             | 22,299,804            |
| Transfers into Level 3   | 32,296,524            | —                          | —                        | —                   | 32,296,524            |
| Transfers out of Level 3   | (110,878,546)         | —                          | (11,749,821)             | —                   | (122,628,367)         |
| Balance as of October 31, 2023   | <u>\$ 117,212,484</u> | <u>\$141,447</u>           | <u>\$ 3,390,086</u>      | <u>\$167,953</u>    | <u>\$ 120,911,970</u> |
| Net change in unrealized<br>appreciation (depreciation)<br>from investments still held<br>as of October 31, 2023 | \$ 1,170,807          | \$ (10,944)                | \$ (327,160)             | \$167,953           | \$ 1,000,656          |

<sup>(1)</sup> Includes zero valued securities.

**Quantitative Disclosure About Significant Unobservable Inputs**

| <b>Asset Class</b> | <b>Fair Value<br/>At October 31, 2023</b> | <b>Valuation<br/>Technique</b> | <b>Unobservable<br/>Input</b>      | <b>Price Range<br/>(Weighted Average)*</b> |
|--------------------|---|--------------------------------|------------------------------------|--|
| Bank Loans         | \$ 4,363,743                              | Income Approach                | Expected Remaining<br>Distribution | \$0.00 – \$1.06 (\$0.57)                   |
|                    | 112,848,741                               | Vendor pricing                 | Single Broker Quote                | 0.87 – 1.05 (0.97)                         |
| Corporate Bonds    | 141,447                                   | Income Approach                | Expected Remaining<br>Distribution | 0.55 – 0.65 (0.60)                         |
| Common Stocks      | 20,167                                    | Income Approach                | Expected Remaining<br>Distribution | 0.00 – 0.02 (0.02)                         |
|                    | 3,369,919                                 | Vendor pricing                 | Single Broker Quote                | 0.00 – 10.83 (10.83)                       |
| Warrants           | 0   | Income Approach                | Expected Remaining<br>Distribution | 0.00 (N/A)                                 |
|                    | 167,953                                   | Vendor pricing                 | Single Broker Quote                | 0.00 – 3.16 (3.16)                         |

\* Weighted by relative fair value

Each fair value determination is based on a consideration of relevant factors, including both observable and unobservable inputs. Observable and unobservable inputs that Credit Suisse considers may include (i) the existence of any contractual restrictions on the disposition of securities; (ii) information obtained from the company, which may include an analysis of the company's financial statements, the company's products or intended markets or the company's technologies; (iii) the price of the same or similar security negotiated at arm's length in an issuer's completed subsequent round of financing; (iv) the price and extent of public trading in similar securities of the issuer or of comparable companies; or (v) a probability and time value adjusted analysis

**Note 2. Significant Accounting Policies (continued)**

of contractual term. Where available and appropriate, multiple valuation methodologies are applied to confirm fair value. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, determining fair value requires more judgment. Because of the inherent uncertainty of valuation, those estimated values may be materially higher or lower than the values that would have been used had a ready market for the investments existed. Accordingly, the degree of judgment exercised by the Fund in determining fair value is greatest for investments categorized in Level 3. In some circumstances, the inputs used to measure fair value might be categorized within different levels of the fair value hierarchy. In those instances, the fair value measurement is categorized in its entirety in the fair value hierarchy based on the least observable input that is significant to the fair value measurement. Additionally, changes in the market environment and other events that may occur over the life of the investments may cause the gains or losses ultimately realized on these investments to be different from the valuations used at the date of these financial statements.

For the year ended October 31, 2023, \$32,296,524 was transferred from Level 2 to Level 3 due to a lack of pricing source supported by observable inputs and \$122,628,367 was transferred from Level 3 to Level 2 as a result of the availability of a pricing source supported by observable inputs. All transfers, if any, are assumed to occur at the end of the reporting period.

B) DERIVATIVE INSTRUMENTS AND HEDGING ACTIVITIES — The Fund adopted amendments to authoritative guidance on disclosures about derivative instruments and hedging activities which require that a fund disclose (a) how and why an entity uses derivative instruments, (b) how derivative instruments and hedging activities are accounted for and (c) how derivative instruments and related hedging activities affect a fund’s financial position, financial performance and cash flows. For the year ended October 31, 2023, the Fund’s derivatives did not qualify for hedge accounting as they are held at fair value.

The following table presents the fair value and the location of derivatives within the Statement of Assets and Liabilities at October 31, 2023 and the effect of these derivatives on the Statement of Operations for the year ended October 31, 2023.

| Primary Underlying Risk        | Derivative Assets | Derivative Liabilities | Realized Gain (Loss) | Net Change in Unrealized Appreciation (Depreciation) |
|--------------------------------|-------------------|------------------------|----------------------|--|
| Foreign currency exchange rate |                   |                        |                      |  |
| Forward contracts              | <u>\$759,480</u>  | <u>\$19,958</u>        | <u>\$(5,435,115)</u> | <u>\$2,636,563</u>                                   |

**Credit Suisse Floating Rate High Income Fund**  
**Notes to Financial Statements (continued)**  
October 31, 2023

**Note 2. Significant Accounting Policies (continued)**

For the year ended October 31, 2023, the Fund held an average monthly value on a net basis of \$151,813,769 in forward foreign currency contracts.

The Fund is a party to International Swap and Derivatives Association, Inc. ("ISDA") Master Agreements ("Master Agreements") with certain counterparties that govern over-the-counter derivative (including total return, credit default and interest rate swaps) and foreign exchange contracts entered into by the Fund. The Master Agreements may contain provisions regarding, among other things, the parties' general obligations, representations, agreements, collateral requirements, events of default and early termination. Termination events applicable to the Fund may occur upon a decline in the Fund's net assets below a specified threshold over a certain period of time.

The following table presents by counterparty the Fund's derivative assets, net of related collateral held by the Fund, at October 31 2023:

| <b>Counterparty</b> | <b>Gross Amount of<br/>Derivative Assets<br/>Presented in the<br/>Statement of Assets<br/>and Liabilities<sup>(a)</sup></b> | <b>Financial<br/>Instruments<br/>and Derivatives<br/>Available for Offset</b> | <b>Non-Cash<br/>Collateral<br/>Received</b> | <b>Cash<br/>Collateral<br/>Received</b> | <b>Net Amount<br/>of Derivative<br/>Assets</b> |
|---------------------|---|---|---|---|--|
| Deutsche Bank AG    | \$739,643   | \$ —  | \$ —  | \$ —                                    | \$739,643                                      |
| Morgan Stanley      | 19,837  | (19,837)  | —   | —                                       | —  |
|                     | <u>\$759,480</u>  | <u>\$(19,837)</u>   | <u>\$ —</u>                                 | <u>\$ —</u>                             | <u>\$739,643</u>                               |

The following table presents by counterparty the Fund's derivative liabilities, net of related collateral pledged by the Fund, at October 31, 2023:

| <b>Counterparty</b> | <b>Gross Amount of<br/>Derivative<br/>Liabilities<br/>Presented in the<br/>Statement of Assets<br/>and Liabilities<sup>(a)</sup></b> | <b>Financial<br/>Instruments<br/>and Derivatives<br/>Available for Offset</b> | <b>Non-Cash<br/>Collateral<br/>Pledged</b> | <b>Cash<br/>Collateral<br/>Pledged</b> | <b>Net Amount<br/>of Derivative<br/>Liabilities</b> |
|---------------------|--|---|--|--|---|
| Morgan Stanley      | \$19,958   | \$(19,837)  | \$ —                                       | \$ —                                   | \$121   |

<sup>(a)</sup> Forward foreign currency contracts are included.

**C) FOREIGN CURRENCY TRANSACTIONS** — The books and records of the Fund are maintained in U.S. dollars. Transactions denominated in foreign currencies are recorded at the current prevailing exchange rates. All assets and liabilities denominated in foreign currencies, including purchases and sales of investments, and income and expenses are translated into US dollar amounts on the date of those transactions.



**Note 2. Significant Accounting Policies (continued)**

Reported net realized gain (loss) from foreign currency transactions arises from sales of foreign currencies; currency gains or losses realized between the trade and settlement dates on securities transactions; and the difference between the amounts of dividends, interest, and foreign withholding taxes recorded on the Fund's books and the U.S. dollar equivalent of the amounts actually received or paid. Net change in unrealized gains and losses on translation of assets and liabilities denominated in foreign currencies arises from changes in the fair values of assets and liabilities, other than investments at the end of the period, resulting from changes in exchange rates.

The Fund does not isolate that portion of the results of operations resulting from fluctuations in foreign exchange rates on investments from the fluctuations arising from changes in market prices of investments held. Such fluctuations are included with net realized and unrealized gain or loss from investments in the Statement of Operations.

D) SECURITY TRANSACTIONS AND INVESTMENT INCOME/EXPENSE — Security transactions are accounted for on a trade date basis. Interest income/expense is recorded on the accrual basis. The Fund amortizes premiums and accretes discounts using the effective interest method. Dividend income/expense is recorded on the ex-dividend date. Certain expenses are class-specific expenses, vary by class and are charged only to that class. Income, expenses (excluding class-specific expenses) and realized/unrealized gains/losses are allocated proportionately to each class of shares based upon the relative net asset value of the outstanding shares of that class. The cost of investments sold is determined by use of the specific identification method for both financial reporting and income tax purposes. To the extent any issuer defaults or a credit event occurs that impacts the issuer, the Fund may halt any additional interest income accruals and consider the realizability of interest accrued up to the date of default or credit event.

E) DIVIDENDS AND DISTRIBUTIONS TO SHAREHOLDERS — Dividends from net investment income, if any, are declared daily and paid monthly. Distributions of net realized capital gains, if any, are declared and paid at least annually. However, to the extent that a net realized capital gain can be reduced by a capital loss carryforward, such gain will not be distributed. Dividends and distributions to shareholders of the Fund are recorded on the ex-dividend date and are determined in accordance with federal income tax regulations, which may differ from GAAP.

**Note 2. Significant Accounting Policies (continued)**

F) **FEDERAL AND OTHER TAXES** — No provision is made for federal taxes as it is the Fund's intention to continue to qualify as a regulated investment company ("RIC") under the Internal Revenue Code of 1986, as amended (the "Code"), and to make the requisite distributions to its shareholders, which will be sufficient to relieve it from federal income and excise taxes.

In order to qualify as a RIC under the Code, the Fund must meet certain requirements regarding the source of its income, the diversification of its assets and the distribution of its income. One of these requirements is that the Fund derive at least 90% of its gross income for each taxable year from dividends, interest, payments with respect to certain securities loans, gains from the sale or other disposition of stock, securities or foreign currencies, other income derived with respect to its business of investing in such stock, securities or currencies or net income derived from interests in certain publicly-traded partnerships ("Qualifying Income").

The Fund adopted the authoritative guidance for uncertainty in income taxes and recognizes a tax benefit or liability from an uncertain position only if it is more likely than not that the position is sustainable based solely on its technical merits and consideration of the relevant taxing authority's widely understood administrative practices and procedures. The Fund has reviewed its current tax positions and has determined that no provision for income tax is required in the Fund's financial statements. The Fund's federal and state income and federal excise tax returns for tax years for which the applicable statutes of limitations have not expired are subject to examination by the Internal Revenue Service and state departments of revenue.

G) **CASH** — The Fund's uninvested cash balance is held in an interest bearing variable rate demand deposit account at State Street Bank and Trust Company ("SSB"), the Fund's custodian.

H) **FORWARD FOREIGN CURRENCY CONTRACTS** — A forward foreign currency exchange contract ("forward currency contract") is a commitment to purchase or sell a foreign currency at the settlement date at a negotiated rate. The Fund will enter into forward currency contracts primarily for hedging foreign currency risk. Forward currency contracts are valued at the prevailing forward exchange rate of the underlying currencies and unrealized gain/loss is recorded daily. On the settlement date of the forward currency contract, the Fund records a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value of the contract at the time it was closed. Certain risks may arise upon entering into forward currency

**Note 2. Significant Accounting Policies (continued)**

contracts from the potential inability of counterparties to meet the terms of their contracts. The maximum counterparty credit risk to the Fund is measured by the unrealized gain on appreciated contracts. Additionally, when utilizing forward currency contracts to hedge, the Fund forgoes the opportunity to profit from favorable exchange rate movements during the term of the contract. The Fund’s open forward currency contracts at October 31, 2023 are disclosed in the Schedule of Investments. At October 31, 2023 the amount of restricted cash held at brokers related to forward foreign currency contracts was \$616,401.

I) UNFUNDED LOAN COMMITMENTS — The Fund enters into certain agreements, all or a portion of which may be unfunded. The Fund is obligated to fund these loan commitments at the borrowers’ discretion. Funded and unfunded portions of credit agreements are presented in the Schedule of Investments. As of October 31, 2023, unfunded commitments were as follows:

| <u>Borrower</u>                 | <u>Maturity</u> | <u>Rate</u> | <u>Unfunded<br/>Commitment</u> |
|---------------------------------|-----------------|-------------|--------------------------------|
| ABG Intermediate Holdings 2 LLC | 12/21/28        | 4.000%      | \$2,731,128                    |

Unfunded loan commitments and funded portions of credit agreements are marked to market daily and any unrealized appreciation or depreciation is included in the Statement of Assets and Liabilities and the Statement of Operations.

J) SECURITIES LENDING — The initial collateral received by the Fund is required to have a value of at least 102% of the market value of domestic securities on loan (including any accrued interest thereon) and 105% of the market value of foreign securities on loan (including any accrued interest thereon). The collateral is maintained thereafter at a value equal to at least 102% of the current market value of the securities on loan. The market value of loaned securities is determined at the close of each business day of the Fund and any additional required collateral is delivered to the Fund, or excess collateral returned by the Fund, on the next business day. Cash collateral received by the Fund in connection with securities lending activity may be pooled together with cash collateral for other funds/portfolios advised by Credit Suisse and may be invested in a variety of investments, including funds advised by SSB, the Fund’s securities lending agent, or money market instruments. However, in the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. The remaining maturities of the securities lending

**Credit Suisse Floating Rate High Income Fund**  
**Notes to Financial Statements (continued)**  
October 31, 2023

**Note 2. Significant Accounting Policies (continued)**

transactions are considered overnight and continuous. Loans are subject to termination by the Fund or the borrower at any time.

SSB has been engaged by the Fund to act as the Fund's securities lending agent. As of October 31, 2023, the Fund had outstanding loans of securities to certain approved brokers for which the Fund received collateral:

| <u>Market Value of<br/>Loaned Securities</u> | <u>Market Value of<br/>Cash Collateral</u> | <u>Total Collateral</u> |
|--|--|-------------------------|
| \$23,748,625                                 | \$24,183,893                               | \$24,183,893            |

The following table presents financial instruments that are subject to enforceable netting arrangements as of October 31, 2023.

**Gross Amounts Not Offset in the Statement of Assets and Liabilities**

| <u>Gross Asset<br/>Amounts Presented in<br/>the Statement of Assets<br/>and Liabilities<sup>(a)</sup></u> | <u>Collateral<br/>Received<sup>(b)</sup></u> | <u>Net Amount</u> |
|---|--|-------------------|
| \$23,748,625  | \$(23,748,625)                               | \$—               |

<sup>(a)</sup> Represents market value of loaned securities at year end.

<sup>(b)</sup> The actual collateral received is greater than the amount shown here due to collateral requirements of the security lending agreement.

The Fund's securities lending arrangement provides that the Fund and SSB will share the net income earned from securities lending activities. Securities lending income is accrued as earned. For the year ended October 31, 2023, total earnings received in connection with securities lending arrangements was \$902,886, of which \$801,127 was rebated to borrowers (brokers). The Fund retained \$76,366 in income, and SSB, as lending agent, was paid \$25,393.

K) OTHER — The high yield, fixed income securities in which the Fund invests will primarily consist of senior secured floating rate loans ("Senior Loans") issued by non-investment grade companies. Senior Loans are typically secured by specific collateral of the issuer and hold the most senior position in the issuer's capital structure. The interest rate on Senior Loans is periodically adjusted to a recognized base rate. While these characteristics may reduce interest rate risk and mitigate losses in the event of borrower default, the Senior Loans in which the Fund invests have below investment grade credit ratings and thereby are considered speculative because of the significant credit risk of their issuers.

The United Kingdom's Financial Conduct Authority (the "FCA"), which regulates LIBOR, has ceased publishing all LIBOR settings. In April 2023,

**Note 2. Significant Accounting Policies (continued)**

however, the FCA announced that some USD LIBOR settings will continue to be published under a synthetic methodology until September 30, 2024 for certain legacy contracts. The Secured Overnight Financing Rate, or “SOFR,” is a broad measure of the cost of borrowing cash overnight collateralized by U.S. Treasury securities in the purchase agreement (“repo”) market and has been used increasingly on a voluntary basis in new instruments and transactions. On March 15, 2022, the Adjustable Interest Rate Act was signed into law, providing a statutory fallback mechanism to replace LIBOR with a benchmark rate that is selected by the Federal Reserve Board and based on SOFR for certain contracts that reference LIBOR without adequate fallback provisions. On December 16, 2022, the Federal Reserve Board adopted regulations implementing the Adjustable Interest Rate Act by identifying benchmark rates based on SOFR that will replace LIBOR in different categories of financial contracts after June 30, 2023. These regulations apply only to contracts governed by U.S. law, among other limitations. Neither the effect of the LIBOR transition process nor its ultimate success can yet be known. Not all existing LIBOR-based instruments may have alternative rate-setting provisions and there remains uncertainty regarding the willingness and ability of issuers to add alternative rate-setting provisions in certain existing instruments. Parties to contracts, securities or other instruments using LIBOR may disagree on transition rates or the application of applicable transition regulation, potentially resulting in uncertainty of performance and the possibility of litigation. The fund may have instruments linked to other interbank offered rates that may also cease to be published in the future.

Lower-rated debt securities (commonly known as “junk bonds”) possess speculative characteristics and are subject to greater market fluctuations and risk of lost income and principal than higher-rated debt securities for a variety of reasons. Also, during an economic downturn or substantial period of rising interest rates, highly leveraged issuers may experience financial stress which would adversely affect their ability to service their principal and interest payment obligations, to meet projected business goals and to obtain additional financing.

In addition, periods of economic uncertainty and changes can be expected to result in increased volatility of market prices of lower-rated debt securities and the Fund’s net asset value.

In the normal course of business, the Fund trades financial instruments and enters into financial transactions for which risk of potential loss exists due to

**Note 2. Significant Accounting Policies (continued)**

changes in the market (market risk) or failure of the other party to a transaction to perform (credit risk). Similar to credit risk, the Fund may be exposed to counterparty risk, including with respect to securities lending, or the risk that an institution or other entity with which the Fund has unsettled or open transactions will default. The potential loss could exceed the value of the financial assets recorded in the financial statements. Financial assets, which potentially expose the Fund to credit risk, consist principally of cash due from counterparties and investments. The extent of the Fund's exposure to credit and counterparty risks in respect to these financial assets approximates their carrying value as recorded in the Fund's Statement of Assets and Liabilities.

**Note 3. Transactions with Affiliates and Related Parties**

Credit Suisse serves as investment adviser and co-administrator for the Fund. For its investment advisory and administration services, Credit Suisse is entitled to receive a fee from the Fund at an annual rate of 0.79% of the Fund's average daily net assets less than or equal to \$100 million and 0.59% of the Fund's average daily net assets greater than \$100 million. For the year ended October 31, 2023, investment advisory and administration fees earned and fees waived/expenses reimbursed by Credit Suisse were \$13,444,968 and \$2,434,488, respectively. Effective April 22, 2019, Credit Suisse has contractually agreed to limit expenses so that the Fund's annual operating expenses do not exceed 0.70% of the Fund's average daily net assets for Class I shares, 0.95% of the Fund's average daily net assets for Class A shares and 1.70% of the Fund's average daily net assets for Class C shares. The Fund is authorized to reimburse Credit Suisse for management fees previously waived and/or for expenses previously paid by Credit Suisse, provided, however, that any reimbursement must be paid at a date not more than thirty-six months following the applicable month during which such fees were waived or expenses were paid by Credit Suisse and the reimbursement does not cause the applicable class's aggregate expenses, on an annualized basis, to exceed either (i) the applicable expense limitation in effect at the time such fees were waived or such expenses were paid by Credit Suisse or (ii) the applicable expense limitation in effect at the time of such reimbursement. This contract may not be terminated before February 28, 2025. Prior to April 22, 2019, these expense limitations were voluntary. For the year ended October 31, 2023, there was no recoupment.

**Credit Suisse Floating Rate High Income Fund**  
**Notes to Financial Statements (continued)**  
October 31, 2023

**Note 3. Transactions with Affiliates and Related Parties (continued)**

The amounts waived and reimbursed by Credit Suisse, which are available for potential future recoupment by Credit Suisse, and the expiration schedule at October 31, 2023 are as follows:

|         | <b>Fee waivers/expense<br/>reimbursements<br/>subject to<br/>recoupment</b> | <b>Expires<br/>October 31,<br/>2024</b> | <b>Expires<br/>October 31,<br/>2025</b> | <b>Expires<br/>October 31,<br/>2026</b> |
|---------|---|---|---|---|
| Class I | \$6,469,644   | \$1,570,467                             | \$2,639,316                             | \$2,259,861                             |
| Class A | 344,462   | 104,171                                 | 116,498                                 | 123,793                                 |
| Class C | 146,847   | 43,325                                  | 52,688                                  | 50,834                                  |
| Totals  | <u>\$6,960,953</u>  | <u>\$1,717,963</u>                      | <u>\$2,808,502</u>                      | <u>\$2,434,488</u>                      |

Credit Suisse Securities (USA) LLC ("CSSU"), an affiliate of Credit Suisse, serves as the distributor of the Fund's shares. Pursuant to a distribution plan adopted by the Fund pursuant to Rule 12b-1 under the 1940 Act, CSSU receives fees for its distribution services. These fees are calculated at an annual rate of 0.25% of the average daily net assets of the Class A shares. For the Class C shares, the fee is calculated at an annual rate of 1.00% of the average daily net assets. For the year ended October 31, 2023, the Fund paid Rule 12b-1 distribution fees of \$287,034 for Class A shares and \$469,310 for Class C shares. Class I shares are not subject to Rule 12b-1 distribution fees.

For the year ended October 31, 2023, CSSU and its affiliates advised the Fund that they retained \$19,864 from commissions earned on the sale of the Fund's Class A shares. There were no commissions earned on the sale of Class C shares.

The Fund from time to time purchases or sells loan investments in the secondary market through Credit Suisse or its affiliates acting in the capacity as broker-dealer. Credit Suisse or its affiliates may have acted in some type of agent capacity to the initial loan offering prior to such loan trading in the secondary market.

**Note 4. Line of Credit**

The Fund, together with other funds/portfolios advised by Credit Suisse (collectively, the "Participating Funds"), participates in a committed, unsecured line of credit facility ("Credit Facility"), with SSB in an aggregated amount of \$250 million for temporary or emergency purposes on a first-come, first-served basis. Of the aggregate \$250 million amount, \$125 million is specifically designated for the Fund. The remaining \$125 million is available to all Participating Funds, including the Fund. Under the terms of the Credit Facility,

**Credit Suisse Floating Rate High Income Fund**  
**Notes to Financial Statements (continued)**  
October 31, 2023

**Note 4. Line of Credit (continued)**

the Participating Funds pay an aggregate commitment fee on the average unused amount of the Credit Facility, which is allocated among the Participating Funds in such manner as is determined by the governing Boards of the Participating Funds. In addition, the Participating Funds pay interest on borrowings at either the Federal Funds Effective rate or the Overnight Bank Funding rate plus a spread. At October 31, 2023 and for the year ended October 31, 2023, the Fund had no borrowings outstanding under the Credit Facility. Additionally, the Fund and another Participating Fund are parties to a joint uncommitted line of credit facility with SSB in an aggregated amount of \$200 million. For the year ended October 31, 2023, the line was not drawn upon and no fees were incurred.

**Note 5. Purchases and Sales of Securities**

For the year ended October 31, 2023, purchases and sales of investment securities (excluding short-term investments) and U.S. Government and Agency Obligations were as follows:

| Investment Securities |                 | U.S. Government/<br>Agency Obligations |       |
|-----------------------|-----------------|--|-------|
| Purchases             | Sales           | Purchases                              | Sales |
| \$743,438,625         | \$1,226,612,343 | \$0                                    | \$0   |

**Note 6. Capital Share Transactions**

The Fund is authorized to issue an unlimited number of full and fractional shares of beneficial interest, \$0.001 par value per share. The Fund offers Class I, Class A, and Class C shares. Transactions in capital shares for each class of the Fund were as follows:

|   | Class I                                |                  |  |                  |
|---|--|------------------|--|------------------|
|   | For the Year Ended<br>October 31, 2023 |                  | For the Year Ended<br>October 31, 2022 |                  |
|   | Shares                                 | Value            | Shares                                 | Value            |
| Shares sold                                       | 110,944,148                            | \$ 696,216,807   | 263,057,167                            | \$ 1,709,725,854 |
| Shares issued in reinvestment<br>of distributions | 23,910,029                             | 150,149,227      | 17,491,279                             | 111,471,824      |
| Shares redeemed                                   | (231,689,918)                          | (1,452,088,296)  | (313,952,658)                          | (1,998,423,540)  |
| Net decrease                                      | (96,835,741)                           | \$ (605,722,262) | (33,404,212)                           | \$ (177,225,862) |



**Credit Suisse Floating Rate High Income Fund**  
**Notes to Financial Statements (continued)**  
October 31, 2023

**Note 6. Capital Share Transactions (continued)**

|   | <b>Class A</b>                                 |                       |  |                        |
|---|--|-----------------------|--|------------------------|
|   | <b>For the Year Ended<br/>October 31, 2023</b> |                       | <b>For the Year Ended<br/>October 31, 2022</b> |                        |
|   | <b>Shares</b>                                  | <b>Value</b>          | <b>Shares</b>                                  | <b>Value</b>           |
| Shares sold                                       | 4,954,585                                      | \$ 31,321,019         | 6,354,293                                      | \$ 41,672,297          |
| Shares issued in reinvestment<br>of distributions | 1,273,924                                      | 8,044,816             | 725,588  | 4,651,832              |
| Shares redeemed                                   | (6,626,901)                                    | (41,761,989)          | (10,045,508)                                   | (65,168,187)           |
| Net decrease                                      | <u>(398,392)</u>                               | <u>\$ (2,396,154)</u> | <u>(2,965,627)</u>                             | <u>\$ (18,844,058)</u> |

|   | <b>Class C</b>                                 |                       |  |                       |
|---|--|-----------------------|--|-----------------------|
|   | <b>For the Year Ended<br/>October 31, 2023</b> |                       | <b>For the Year Ended<br/>October 31, 2022</b> |                       |
|   | <b>Shares</b>                                  | <b>Value</b>          | <b>Shares</b>                                  | <b>Value</b>          |
| Shares sold                                       | 1,500,639                                      | \$ 9,519,502          | 1,840,275                                      | \$ 12,127,409         |
| Shares issued in reinvestment<br>of distributions | 493,655  | 3,126,692             | 273,702  | 1,756,053             |
| Shares redeemed                                   | (3,298,938)                                    | (20,806,254)          | (2,658,789)                                    | (17,197,889)          |
| Net decrease                                      | <u>(1,304,644)</u>                             | <u>\$ (8,160,060)</u> | <u>(544,812)</u>                               | <u>\$ (3,314,427)</u> |

On October 31, 2023, the number of shareholders that held 5% or more of the outstanding shares of each class of the Fund was as follows:

|         | <b>Number of<br/>Shareholders</b> | <b>Approximate Percentage<br/>of Outstanding Shares</b> |
|---------|-----------------------------------|---|
| Class I | 8                                 | 63%   |
| Class A | 5                                 | 76%   |
| Class C | 6                                 | 76%   |

The Fund's performance may be negatively impacted in the event one or more of the Fund's greater than 5% shareholders were to redeem at a given time. Some of the shareholders are omnibus accounts, which hold shares on behalf of individual shareholders.

**Note 7. Income Tax Information and Distributions to Shareholders**

Income and capital gain distributions are determined in accordance with federal income tax regulations, which may differ from GAAP.

The tax character of dividends paid by the Fund during the fiscal years ended October 31, 2023 and 2022, respectively, was as follows:

| <b>Ordinary Income</b> |               | <b>Return of Capital</b> |             |
|------------------------|---------------|--------------------------|-------------|
| <b>2023</b>            | <b>2022</b>   | <b>2023</b>              | <b>2022</b> |
| \$196,349,143          | \$142,761,077 | \$672,677                | \$—         |

## Credit Suisse Floating Rate High Income Fund

### Notes to Financial Statements (continued)

October 31, 2023

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#### Note 7. Income Tax Information and Distributions to Shareholders (continued)

The tax basis components of distributable earnings differ from book basis by temporary book/tax differences. These differences are primarily due to differing treatments of dividends payable, wash sales, premium amortization, and forward contracts marked to market.

At October 31, 2023, the components of distributable earnings on a tax basis were as follows:

|                               |                         |
|-------------------------------|-------------------------|
| Accumulated net realized loss | \$ (215,230,604)        |
| Unrealized depreciation       | <u>(123,972,782)</u>    |
|                               | <u>\$ (339,203,386)</u> |

At October 31, 2023, the Fund had \$32,477,202 of unlimited short-term capital loss carryforwards and \$182,753,402 of unlimited long-term capital loss carryforwards available to offset possible future capital gains.

At October 31, 2023, the cost and net unrealized appreciation (depreciation) of investments and derivatives for income tax purposes were as follows:

|  |                         |
|--|-------------------------|
| Cost of Investments                        | \$2,128,614,659         |
| Unrealized appreciation                    | \$ 16,553,103           |
| Unrealized depreciation                    | <u>(141,279,109)</u>    |
| Net unrealized appreciation (depreciation) | <u>\$ (124,726,006)</u> |

To adjust for current period permanent book/tax differences which arose principally from differing book/tax treatment of foreign currency gain (loss), return of capital, defaulted bonds, and premium amortization adjustments, paid-in capital was charged \$672,677 and distributable earnings/loss was credited \$672,677. Net assets were not affected by this reclassification.

#### Note 8. Contingencies

In the normal course of business, the Fund may provide general indemnifications pursuant to certain contracts and organizational documents. The Fund's maximum exposure under these arrangements is dependent on future claims that may be made against the Fund and, therefore, cannot be estimated; however, based on experience, the risk of loss from such claims is considered remote.

## **Note 9. UBS Merger**

On June 12, 2023 (the “Closing Date”), Credit Suisse Group AG (“CS Group”) merged with and into UBS Group AG, a global financial services company (“UBS Group”), with UBS Group remaining as the surviving company (the “Transaction”), pursuant to a definitive merger agreement signed on March 19, 2023. CS Group was the ultimate parent company of Credit Suisse, the Fund’s investment manager. As a result of the Transaction, Credit Suisse is now an indirect wholly-owned subsidiary of UBS Group.

The closing of the Transaction was deemed to result in an assignment of the Fund’s investment advisory agreement with Credit Suisse (the “Prior Advisory Agreement”), resulting in its automatic termination as of the Closing Date. Prior to the Closing Date, the Board of the Fund approved a new investment advisory agreement with Credit Suisse (the “New Advisory Agreement”), which was then approved by shareholders at a joint special meeting of shareholders of the Fund and the other Credit Suisse funds held on August 24, 2023 and adjourned to September 26, 2023. In addition, prior to the Closing Date, the Board of the Fund approved an interim investment advisory agreement with Credit Suisse (the “Interim Advisory Agreement”). The Interim Advisory Agreement did not require shareholder approval. The Interim Advisory Agreement took effect upon the Closing Date when the Prior Advisory Agreement was deemed to have terminated, so that Credit Suisse could continue to manage the Fund following the Closing Date. The Interim Advisory Agreement terminated upon the shareholder approval of the corresponding New Advisory Agreement. The Interim Advisory Agreement contained the same terms and conditions as the corresponding Prior Advisory Agreement except for the effective and termination dates, the termination and escrow provisions required by Rule 15a-4 under the 1940 Act and certain non-material changes. During the period that the Interim Advisory Agreement was in effect, Credit Suisse’s advisory fees were held in an interest-bearing escrow account, pursuant to Rule 15a-4.

In addition, on June 7, 2023, Credit Suisse and certain of its affiliates filed an application (the “Application”) for a waiver from disqualification under Section 9(a) of the 1940 Act from serving as investment adviser to registered investment companies, including the Fund, in connection with a consent order and final judgment (the “Consent Judgment”) filed in New Jersey Superior Court on October 24, 2022. The Consent Judgment was entered against certain of Credit Suisse’s affiliates, but did not involve the Fund or the services that Credit Suisse and its affiliates provided to the Fund. Because Credit Suisse is an affiliate of the entities subject to the Consent Judgment, it could also be

**Note 9. UBS Merger (continued)**

subject to disqualification under Section 9(a), despite not being involved in the conduct underlying the Consent Judgment. As requested in the Application, the SEC granted a temporary waiver from Section 9(a) to Credit Suisse and its affiliates, as well as to UBS Group and its affiliates (“UBS”), on June 7, 2023. The temporary waiver became effective on the Closing Date. Credit Suisse and certain of its affiliates also applied for a permanent order, which the SEC granted on July 5, 2023. The permanent order grants (i) a time-limited exemption from Section 9(a) (the “Time-Limited Exemption”), which enables Credit Suisse to provide investment advisory services to the Fund until the 12-month anniversary of the Closing Date (by which point such services are anticipated to be transitioned to one or more UBS asset management affiliates), and (ii) a permanent exemption from Section 9(a) for UBS.

No changes to the investment objective, principal investment strategies and policies, principal risks, fundamental and non-fundamental investment policies, or portfolio managers (“Fund-specific changes”) (other than potential personnel changes outside of Credit Suisse’s control) of the Fund are currently contemplated as a result of the Transaction or the Time-Limited Exemption. Although no Fund-specific changes are currently contemplated as a result of the Transaction, shareholders should note that Credit Suisse is expected to transition the investment advisory services that it currently provides to the Fund to one or more registered investment advisers affiliated with UBS on or prior to June 12, 2024 (the “UBS Transition”). In connection with, or following the completion of, the UBS Transition, it is possible that there could be Fund-specific changes. In addition, subject to Board approval, one or more Fund service providers may change prior to the expiration of the Time-Limited Exemption in connection with the UBS Transition. However, the exact structure and timing of the UBS Transition and Fund-specific changes (if any) related to the UBS Transition have not yet been finalized. It is expected that any Fund-specific changes related to the UBS Transition will be implemented without shareholder approval except to the extent such approvals are required under the federal securities laws. Shareholders of the Fund will be promptly notified of any material Fund-specific changes.

**Note 10. Subsequent Events**

On December 13, 2023, the U.S. Securities and Exchange Commission (the “SEC”) entered an administrative cease and desist order (the “Order”) against Credit Suisse Securities (USA) LLC (“CSSU”) and two affiliated Credit Suisse entities (collectively, the Credit Suisse Entities) alleging in the Order that the Credit Suisse Entities were ineligible to provide underwriting and investment advisory services to registered investment companies, including the Fund, during the period from October 24, 2022 to June 7, 2023 in violation of Section 9(a) of the Investment Company Act of 1940 (the “1940 Act”) as a result of a consent order and final judgment (the “Consent Judgment”) entered against CSSU in New Jersey Superior Court on October 24, 2022 involving the sale of mortgage-backed securities approximately fifteen years ago. The Consent Judgment did not involve registered investment companies or the services that the Credit Suisse Entities provided to registered investments companies or the Fund. Without admitting or denying the findings in the SEC’s Order, the Credit Suisse Entities agreed to pay \$10,080,220 in disgorgement, prejudgment interest and civil penalties and agree to cease and desist from committing or causing any violations or any future violations of Section 9(a) of the 1940 Act.

On October 24, 2022, as noted above, the Superior Court of New Jersey entered a Consent Judgement that resolved a case alleging that CSSU violated the antifraud provisions of the State of New Jersey securities laws in connection with its role as underwriter of residential mortgage-backed securities. As a result of this Consent Judgement, the SEC, as noted above, alleged that the Credit Suisse Entities were deemed ineligible from serving as principal underwriter or investment adviser to registered investment companies and employees’ securities companies pursuant to Section 9(a) of the 1940 Act and that the Credit Suisse Entities continued to serve in these roles until the Commission granted them respective time-limited exemptions on June 7, 2023.

## **Credit Suisse Floating Rate High Income Fund**

### **Report of Independent Registered Public Accounting Firm**

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To the Board of Trustees of Credit Suisse Opportunity Funds and  
Shareholders of Credit Suisse Floating Rate High Income Fund

#### *Opinion on the Financial Statements*

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Credit Suisse Floating Rate High Income Fund (one of the funds constituting Credit Suisse Opportunity Funds, referred to hereafter as the “Fund”) as of October 31, 2023, the related statement of operations for the year ended October 31, 2023, the statement of changes in net assets for each of the two years in the period ended October 31, 2023, including the related notes, and the financial highlights for each of the four years in the period ended October 31, 2023 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of October 31, 2023, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2023 and the financial highlights for each of the four years in the period ended October 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

The financial statements of the Fund as of and for the year ended October 31, 2019 and the financial highlights for the year ended October 31, 2019 (not presented herein, other than the financial highlights) were audited by other auditors whose report dated December 20, 2019 expressed an unqualified opinion on those financial statements and financial highlights.

#### *Basis for Opinion*

These financial statements are the responsibility of the Fund’s management. Our responsibility is to express an opinion on the Fund’s financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included

**Credit Suisse Floating Rate High Income Fund**  
**Report of Independent Registered Public Accounting Firm**

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examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2023 by correspondence with the custodian, transfer agent, agent banks and brokers; when replies were not received from agent banks and brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/S/PricewaterhouseCoopers LLP  
New York, New York  
December 27, 2023

We have served as the auditor of one or more investment companies in Credit Suisse Asset Management, LLC investment companies since 2020.

**Credit Suisse Floating Rate High Income Fund**  
**Shareholder Meeting Results (unaudited)**

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A special meeting of shareholders of Credit Suisse Floating Rate High Income Fund (the “Fund”) was held at Eleven Madison Avenue, New York, NY 10010 on August 24, 2023 and adjourned to September 26, 2023. The following matter was voted upon by the shareholders of the Fund and the results are presented below.

1. Approval of a new Investment Advisory Agreement:

|         | <u>Shares</u> | <u>% of Total Shares<br/>Outstanding</u> | <u>% of Total Shares<br/>Voted</u> |
|---------|---------------|--|------------------------------------|
| For     | 146,653,502   | 42.92%                                   | 85.71%                             |
| Against | 441,413       | 0.13%                                    | 0.26%                              |
| Abstain | 24,003,328    | 7.02%                                    | 14.03%                             |



## **Credit Suisse Floating Rate High Income Fund**

### **Board Approval of Interim and New Investment Management Agreements**

(unaudited)

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The Fund's Board of Trustees (the "Board" and the members thereof, the "Board Members"), including a majority of the Board Members who are not "interested persons" of the Fund (as defined in the Investment Company Act of 1940, as amended (the "1940 Act")) (the "Independent Board Members"), unanimously approved the Fund's interim investment management agreement (the "Interim Management Agreement") and new investment management agreement with Credit Suisse Asset Management, LLC ("Credit Suisse") (the "New Management Agreement") at a meeting of the Board held on May 16, 2023 (the "May 2023 Board Meeting") after concluding that each of the approval of the Interim Management Agreement and New Management Agreement was in the best interests of the Fund and its shareholders. The factors considered by the Board in considering and approving the Interim Management Agreement and New Management Agreement are set out below.

In anticipation of the closing of the merger of Credit Suisse Group AG ("CS Group") with and into UBS Group AG, a global financial services company ("UBS Group"), with UBS Group remaining as the surviving company (the "Merger"), and in response to a request from the Board, representatives of UBS Group and its affiliates (collectively, "UBS") attended the May 2023 Board Meeting and provided information regarding the UBS asset management business and the investment advisory and principal underwriting services currently provided to the UBS family of registered investment companies (the "UBS Presentation").

The Board's evaluation of the Interim Management Agreement and New Management Agreement reflected information provided at the May 2023 Board Meeting as well as, where relevant, information relating to the Fund and Credit Suisse, that was previously furnished to the Board in connection with a special meeting held on November 9, 2022, where the Board discussed the information and materials relating to the renewal of the Fund's prior investment management agreement with Credit Suisse (the "Prior Management Agreement"), and at an in person meeting held on November 14-15, 2022 (the "November 2022 15(c) Meeting"), where the Board approved the renewal of the Prior Management Agreement (collectively, the "November 2022 15(c) Materials"), and information provided to the Board at other Board meetings throughout the year. The Board considered Credit Suisse's representations at the May 2023 Board Meeting that (i) no material changes to the information provided in the November 2022 15(c) Materials had occurred since the November 2022 15(c) Meeting, (ii) with respect to the Interim Management Agreement, the scope and quality of services under the Interim Management Agreement will be at least equivalent to the scope and quality of services provided under the Prior Management Agreement, and (iii) the

**Credit Suisse Floating Rate High Income Fund**  
**Board Approval of Interim and New Investment Management Agreements**  
(unaudited) (continued)

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personnel, resources and services provided to the Fund are not expected to change under the Interim Management Agreement and New Management Agreement and will be similar to those services provided under the Prior Management Agreement. The Board also considered that the Interim Management Agreement will be substantially similar to the Prior Management Agreement, including with respect to compensation, except for certain terms including the term, termination and escrow provisions required by Rule 15a-4 under the 1940 Act and certain non-material changes.

The Board, including all of the Independent Board Members, were assisted by experienced independent legal counsel throughout the Interim Management Agreement and New Management Agreement review process. The Independent Board Members discussed the proposed approval in private session with such counsel at which no representatives of management or Credit Suisse were present. Each Board Member, including each of the Independent Board Members, relied upon the advice of independent legal counsel and his or her own business judgment in determining the material factors to be considered in evaluating the Interim Management Agreement and New Management Agreement and the weight to be given to each such factor. The conclusions reached by the Board Members were based on a comprehensive evaluation of all of the information provided and were not the result of any one factor. Moreover, each Board Member may have afforded different weight to the various factors in reaching his or her conclusions with respect to the Interim Management Agreement and New Management Agreement.

On June 7, 2023, Credit Suisse and certain its affiliates filed an application with the Securities and Exchange Commission pursuant to Section 9(c) of the 1940 Act for temporary and permanent orders granting an exemption to Credit Suisse and its affiliates, as well as to UBS, from the prohibitions under Section 9(a) of the 1940 Act, in connection with a consent order and final judgment (“Consent Judgment”) filed in New Jersey Superior Court on October 24, 2022, which was entered against certain of Credit Suisse’s affiliates. Section 9(a) of the 1940 Act automatically prohibits entities that are, or whose affiliates are, subject to, among other things, certain court ordered “injunctions,” from serving or acting as investment adviser of any investment company registered under the 1940 Act or a principal underwriter for any registered open-end investment company under the 1940 Act, or serving in various other capacities in respect of registered investment companies.

While the application for the Section 9(c) exemption was submitted and the temporary order (the “Temporary Order”) granting a temporary exemption from Section 9(a) of the 1940 Act was granted to Credit Suisse and its affiliates,

**Credit Suisse Floating Rate High Income Fund**  
**Board Approval of Interim and New Investment Management Agreements**  
**(unaudited) (continued)**

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as well as to UBS, after the Board approved the Interim Management Agreement and New Management Agreement at the May 2023 Board Meeting, since shortly after the entry of the Consent Judgment in October 2022, the Board has been apprised of the Consent Judgment and the potential consequences thereof under Section 9(a) of the 1940 Act and have been provided with regular updates. In addition, the Board was apprised of the filing of the Section 9(c) exemption application and the implications of the Time-Limited Exemption (as defined below) prior to approving the submission of the New Management Agreement to shareholders at a meeting of the Board held on June 15, 2023.

The “Time-Limited Exemption” refers to the time-limited exemption from Section 9(a) of the 1940 Act for 12 months from the closing date of the Merger sought by Credit Suisse and certain of its affiliates to provide Credit Suisse and Credit Suisse Securities (USA) LLC (“CSSU”) with adequate time to complete the CS Fund Servicing Reorganization (as defined below) while engaged in serving as investment adviser to the Fund and as underwriter to the Fund, respectively (collectively, “Fund Servicing Activities”). The “CS Fund Servicing Reorganization” refers to the process of (i) transitioning the Fund Servicing Activities that Credit Suisse and CSSU perform on behalf of one or more of the funds to other providers of such services, and/or (ii) restructuring the Temporary Order applicants’ businesses such that Credit Suisse, and/or each other company that was an “affiliated person” of the settling entities in the Consent Judgement as of the date of the Section 9(c) application may provide Fund Servicing Activities without being subject to disqualification under Section 9(a) of the 1940 Act. Credit Suisse and certain of its affiliates also applied for a permanent order, which the SEC granted on July 5, 2023.

**Investment Management Fee Rates and Expenses**

The Board reviewed and considered the contractual advisory fees of the Fund under its Prior Management Agreement and its Interim Management Agreement and New Management Agreement (which fees are identical), in light of the extent and quality of the management services provided by Credit Suisse, as investment adviser.

The Board also considered that Credit Suisse and the Fund have entered into a contractual expense limitation agreement limiting the Fund’s total net expenses and that this arrangement was expected to continue under the Interim Management Agreement and New Management Agreement. The Board noted that the Fund is authorized to reimburse Credit Suisse for management fees previously limited and/or for expenses previously reimbursed by Credit

**Credit Suisse Floating Rate High Income Fund**  
**Board Approval of Interim and New Investment Management Agreements**  
**(unaudited) (continued)**

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Suisse, provided, however, that any reimbursements must be paid at a date not more than thirty-six months following the applicable month during which such fees were limited or expenses were reimbursed by Credit Suisse and the reimbursements do not cause the Fund to exceed the applicable expense limitation at the time the fees are recouped. The Board also noted that the expense limitation agreement may not be terminated before February 28, 2024.

The November 2022 15(c) Materials included information comparing the Fund's contractual advisory fee, the Fund's contractual advisory fee less any waivers and/or reimbursements ("actual advisory fee"), and the Fund's overall expenses with those of funds in both the relevant expense group ("Expense Group") and universe of funds ("Expense Universe") provided by Broadridge, an independent provider of investment company data. The November 2023 15(c) Materials included a description of the methodology used to arrive at the funds included in the Expense Group and the Expense Universe. Each fund in the relevant Expense Group and Expense Universe was placed in one of five quintiles for each relevant comparison period, with the first quintile including the funds with the lowest relative expenses and the fifth quintile including funds with the highest relative expenses during the period. The Fund's Board noted that, with respect to the Fund's fees and expenses compared to its peers as presented in a report provided by Broadridge, the Fund's contractual advisory fees ranked in the fourth quintile relative to its Expense Group, the Fund's actual advisory fees and total expenses ranked in the second quintile relative to its Expense Group and Expense Universe.

**Nature, Extent and Quality of the Services**

The Board received and considered information regarding the nature, extent and quality of services provided to the Fund by Credit Suisse. The Board also noted information received at regular meetings throughout the year related to the services rendered by Credit Suisse which, in addition to portfolio management and investment management services, included credit analysis and research, supervising the day-to-day operations of the Fund's non-advisory functions which include accounting, administration, custody, transfer agent and other applicable third party service providers, overseeing and facilitating audits, overseeing the Fund's credit facility and supervising and/or preparing applicable Fund filings, disclosures and shareholder reports. The Board noted that the extensive investment management services provided by Credit Suisse included broad supervisory responsibility and oversight over other service providers to the Fund. The Board also considered Credit Suisse's compliance program with respect to the Fund. The Board noted that Credit

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**Board Approval of Interim and New Investment Management Agreements**  
(unaudited) (continued)

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Suisse reports to the Board about portfolio management and compliance matters on a periodic basis. The Board also reviewed background information about Credit Suisse including its Form ADV Part 2 — Disclosure Brochure and, with respect to Credit Suisse, Brochure Supplement and considered the background and experience of Credit Suisse’s senior management and the expertise of, and the amount of attention given to the Fund by, senior personnel of Credit Suisse. In addition, the Board reviewed the qualifications, backgrounds and responsibilities of the portfolio management team primarily responsible for the day-to-day portfolio management of the Fund and the extent of the resources devoted to research and analysis of actual and potential investments, as well as the resources provided to them. The Board evaluated the ability of Credit Suisse based on its resources, reputation and other attributes, to attract and retain qualified investment professionals including research, advisory, and supervisory personnel. The Board also received and considered information about the nature, extent and quality of services and fee rates offered to other Credit Suisse clients for comparable services. The Board acknowledged Credit Suisse’s representation that the services provided to the Fund are more extensive than the services provided in connection with other types of accounts, such as separate accounts, offered by Credit Suisse and the services are also more extensive from those offered and provided to a sub-advised fund. The Board also considered that the services provided by Credit Suisse have expanded over time as a result of regulatory and other developments.

**Fund Performance**

The Board considered information provided in the November 2022 15(c) Materials and at each subsequent quarterly meeting to consider the performance of the Fund. That information in the November 2022 15(c) Materials included performance results of the Fund over the previous year ended August 31, 2022 as well as over the two-, three-, four-, five-, and ten-year periods, as applicable, ended August 31, 2022 along with comparisons both to the relevant performance group (“Performance Group”) and universe of funds (“Performance Universe”) for the Fund for the same time periods provided by Broadridge. The November 2022 15(c) materials included a description of the methodology used to arrive at the funds included in the Performance Group and the Performance Universe. Each fund in the relevant Performance Universe was placed in one of five quintiles for each relevant comparison period, with the first quintile including the best performing funds and the fifth quintile including the worst performing funds during the period. The Fund’s Board noted that, with respect to the Fund’s performance compared

## **Credit Suisse Floating Rate High Income Fund**

### **Board Approval of Interim and New Investment Management Agreements**

(unaudited) (continued)

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to its peers as presented in a report provided by Broadridge, along with other information provided by Credit Suisse, the Fund's performance ranked in the first quintile relative to its Performance Universe for the one-, two-, three-, four-, five- and ten-year periods reported.

The Board also considered the investment performance of the Fund relative to its stated objectives.

The Board noted that at the May 2023 Board Meeting, the Board received information from Credit Suisse regarding the Fund's performance relative to its benchmark for each month of 2023 and each quarter from the quarter ended June 30, 2020 through the quarter ended March 31, 2023, in addition to relative to its select peers for the three-month and one-, three- and five-year and since inception periods ended March 31, 2023.

### **Credit Suisse Profitability**

The Board referred to a profitability analysis of Credit Suisse provided in the November 2022 15(c) Materials based on the fees payable under the Prior Management Agreement and the Interim Management Agreement and the New Management Agreement for the Fund, including any fee waivers, as well as other relationships between the Fund on the one hand and Credit Suisse affiliates on the other. The Board's deliberations also reflected, in the context of Credit Suisse's profitability, Credit Suisse's methodology for allocating costs to the Fund, recognizing that cost allocation methodologies are inherently subjective. The Board had also received net profitability information for the Fund. The Board reviewed Credit Suisse's profit margin as reflected in the profitability analysis, as well as reviewing profitability in light of appropriate court cases and the services rendered to the Fund.

### **Economies of Scale**

The Board considered information provided in the November 2022 15(c) Materials regarding whether there have been economies of scale with respect to the management of the Fund, whether the Fund has appropriately benefited from any economies of scale, and whether there is potential for realization of any further economies of scale for the Fund. The Board noted that the Fund's contractual advisory fee had breakpoints that would allow investors to benefit directly in the form of lower fees as Fund assets grow and also noted the contractual expense limitation currently in place between the Fund and Credit Suisse. The Board received information regarding Credit

**Credit Suisse Floating Rate High Income Fund**  
**Board Approval of Interim and New Investment Management Agreements**  
**(unaudited) (continued)**

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Suisse's profitability in connection with providing investment management services to the Fund, including Credit Suisse's costs in providing the services.

**Other Benefits to Credit Suisse**

The Board considered other benefits received by Credit Suisse and its affiliates as a result of their relationship with the Fund previously included in the November 2022 15(c) Materials. Such benefits included, among others, benefits potentially derived from an increase in Credit Suisse's businesses and its reputation as a result of its relationship with the Fund (such as the ability to market its advisory services to other clients and investors including separate account or third party sub-advised mandates or other financial products offered by Credit Suisse and its affiliates), as well as, with respect to the Fund, the fees paid to an affiliate of Credit Suisse for distribution services.

The Board considered the standards Credit Suisse applied in seeking best execution and Credit Suisse's policies and practices regarding soft dollars and reviewed Credit Suisse's method for allocating portfolio investment opportunities among its advisory clients, as provided in the November 2022 15(c) Materials.

**Other Factors and Broader Review**

As discussed above, the Board previously reviewed and referred to detailed materials received from Credit Suisse as part of this special approval process. The Board also reviews and assesses the quality of the services that the Fund receives throughout the year and reviews reports of Credit Suisse at least quarterly, which include, among other things, detailed portfolio and market reviews, detailed fund performance reports, and Credit Suisse's compliance procedures.

The Board also considered the information provided by the representatives of UBS during the UBS Presentation at the May 2023 Board Meeting. In particular, the Board considered the information regarding the investment advisory and principal underwriting services currently provided to the UBS family of registered investment companies.

In addition, the Board considered representations from Credit Suisse and UBS that there were no plans to make any changes to the investment objective(s), principal investment strategies and policies, principal risks, fundamental and non-fundamental investment policies or portfolio managers (other than potential personnel changes outside of Credit Suisse's control) of the Fund upon the closing of the Merger.



**Credit Suisse Floating Rate High Income Fund**  
**Board Approval of Interim and New Investment Management Agreements**  
**(unaudited) (continued)**

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**Conclusions**

After consideration of the foregoing, the Board reached the following conclusions regarding the Interim Management Agreement and the New Management Agreement (in addition to the conclusions set forth above):

- The contractual and net advisory fees for the Fund were reasonable in relation to the services provided by Credit Suisse.
- The Board was satisfied by the nature, extent and quality of the investment advisory services provided to the Fund by Credit Suisse and that, based on dialogue with management and counsel, the services to be provided by Credit Suisse under the Interim Management Agreement and the New Management Agreement are typical of, and consistent with, those provided to similar mutual funds by other investment advisers.
- In light of the costs of providing investment management and other services to the Fund and Credit Suisse's ongoing commitment to the Fund and willingness to waive fees (by agreeing to a contractual expense limitation), Credit Suisse's net profitability based on fees payable under the Interim Management Agreement and New Management Agreement, as well as other ancillary benefits that Credit Suisse and its affiliates received, were considered reasonable.
- In light of the information received and considered by the Board, the Fund's current fee structure was considered reasonable.

No single factor reviewed by the Board was identified by the Board as the principal factor in determining whether to approve the Interim Management Agreement and New Management Agreement. The Independent Board Members were advised by separate independent legal counsel throughout the process. After consideration of these factors, the Fund's Board concluded that the approval of the Interim Management Agreement and New Management Agreement was in the best interests of the Fund and the Fund's shareholders.



## Credit Suisse Floating Rate High Income Fund

### Information Concerning Trustees and Officers (unaudited)

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| <u>Name, Address<br/>(Year of Birth)</u>   | <u>Position(s)<br/>Held with<br/>Fund</u>   | <u>Term<br/>of Office<sup>1</sup><br/>and<br/>Length<br/>of Time<br/>Served</u> | <u>Principal<br/>Occupation(s) During<br/>Past Five Years</u>  | <u>Number of<br/>Portfolios<br/>in Fund<br/>Complex<br/>Overseen<br/>by Trustee</u> | <u>Other<br/>Trusteeships<br/>Held by Trustee<br/>During Past Five Years</u>   |
|--|---|---|--|---|--|
| <b>Independent Trustees</b>  |   |   |  |   |  |
| Laura A. DeFelice<br>c/o Credit Suisse Asset<br>Management, LLC<br>Attn: General Counsel<br>Eleven Madison Avenue<br>New York, New York<br>10010<br>(1959) | Chair of the<br>Board (as of<br>November 14,<br>2023). Trustee,<br>Nominating<br>and Audit<br>Committee<br>Member | Since<br>2017   | Managing Member of<br>Acacia Properties LLC<br>(multi-family and<br>commercial real estate<br>ownership and<br>operation) from 2008<br>to present; Stonegate<br>Advisors LLC<br>(renewable energy and<br>energy efficiency) from<br>2007 to present. | 9   | Director of the Lyric<br>Opera of Chicago<br>(performing arts) from<br>December 2021 to<br>present.  |
| Samantha Kappagoda<br>c/o Credit Suisse Asset<br>Management, LLC<br>Attn: General Counsel<br>Eleven Madison Avenue<br>New York<br>New York 10010<br>(1968) | Trustee,<br>Nominating<br>Committee<br>Chair and<br>Audit<br>Committee<br>Member                                  | Since<br>2023   | Chief Economist, Risk<br>Economics, Inc.<br>(Economic Analysis)<br>from 2009 to present;<br>Co-Managing Member,<br>Numerati Partners LLC<br>(Research &<br>Development<br>Technology) from 2012<br>to present.                                       | 9   | Director of Girl Scouts<br>of Greater New York<br>(non-profit) from 2014<br>to present; Visiting<br>Scholar, Courant<br>Institute of<br>Mathematical Sciences,<br>New York University<br>(education) from 2011<br>to present; Director of<br>Council for Economic<br>Education (nonprofit)<br>from 2014 to 2020;<br>Director of Glynwood<br>Center, Inc. (nonprofit)<br>from 2010 to 2019. |

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<sup>1</sup> Subject to the Trust's retirement policy, each Trustee may continue to serve as a Trustee until the last day of the calendar year in which the applicable Trustee attains age 75. The Board may determine to extend the terms of Trustees beyond age 75 on a case-by-case basis. Each officer serves until his or her respective successor has been duly elected and qualified.

## Credit Suisse Floating Rate High Income Fund

### Information Concerning Trustees and Officers (unaudited) (continued)

| <u>Name, Address<br/>(Year of Birth)</u>   | <u>Position(s)<br/>Held with<br/>Fund</u>   | <u>Term<br/>of Office<sup>1</sup><br/>and<br/>Length<br/>of Time<br/>Served</u> | <u>Principal<br/>Occupation(s) During<br/>Past Five Years</u>  | <u>Number of<br/>Portfolios<br/>in Fund<br/>Complex<br/>Overseen<br/>by Trustee</u> | <u>Other<br/>Trusteeships<br/>Held by Trustee<br/>During Past Five Years</u>   |
|--|---|---|--|---|--|
| <b>Independent Trustees</b>  |   |   |  |   |  |
| Mahendra R. Gupta<br>c/o Credit Suisse Asset<br>Management, LLC<br>Attn: General Counsel<br>Eleven Madison Avenue<br>New York, New York<br>10010<br>(1956) | Trustee,<br>Nominating<br>Committee<br>Member and<br>Audit<br>Committee<br>Chairman | Since<br>2017   | Professor, Washington<br>University in St. Louis<br>from July 1990 to<br>present; Partner,<br>R.J. Mithaiwala (food<br>manufacturing and<br>retail, India) from<br>March 1977 to present;<br>Partner, F.F.B.<br>Corporation<br>(agriculture, India)<br>from March 1977 to<br>present; Partner, RPMG<br>Research Corporation<br>(benchmark research)<br>from July 2001 to<br>present. | 9   | Director of Caleres Inc.<br>(footwear) from May<br>2012 to present; Chair<br>of the finance<br>committee at the<br>Foundation of Barnes<br>Jewish Hospital<br>(healthcare) from<br>January 2021 to<br>present; Director of<br>First Bank (finance)<br>from February 2022 to<br>present; Director of The<br>Oasis Institute (not-for-<br>profit) from February<br>2022 to present;<br>Director of the<br>Consortium for<br>Graduate Study in<br>Management from<br>November 2017 to<br>present; Director of<br>Koch Development<br>Corporation (Real<br>Estate Development)<br>from November 2017<br>to December 2020;<br>Director of Supernova<br>(Fin-tech) from June<br>2014 to September<br>2018; Director of the<br>Guardian Angels of<br>St. Louis (not-for-<br>profit) from July 2015<br>to December 2021. |

<sup>1</sup> Subject to the Trust's retirement policy, each Trustee may continue to serve as a Trustee until the last day of the calendar year in which the applicable Trustee attains age 75. The Board may determine to extend the terms of Trustees beyond age 75 on a case-by-case basis. Each officer serves until his or her respective successor has been duly elected and qualified.

## Credit Suisse Floating Rate High Income Fund

### Information Concerning Trustees and Officers (unaudited) (continued)

| <u>Name, Address<br/>(Year of Birth)</u>   | <u>Position(s)<br/>Held with<br/>Fund</u>   | <u>Term<br/>of Office<sup>1</sup><br/>and<br/>Length<br/>of Time<br/>Served</u>                    | <u>Principal<br/>Occupation(s) During<br/>Past Five Years</u>   | <u>Number of<br/>Portfolios<br/>in Fund<br/>Complex<br/>Overseen<br/>by Trustee</u> | <u>Other<br/>Trusteeships<br/>Held by Trustee<br/>During Past Five Years</u>  |
|--|---|--|---|---|---|
| <b>Independent Trustees</b>  |   |  |   |   |   |
| Steven N. Rappaport<br>c/o Credit Suisse Asset<br>Management, LLC<br>Attn: General Counsel<br>Eleven Madison Avenue<br>New York, New York<br>10010<br>(1948) | Chairman of<br>the Board<br>(through<br>November 14,<br>2023). Trustee,<br>Nominating<br>and Audit<br>Committee<br>Member | Trustee<br>since<br>2001 and<br>Chairman<br>since<br>2005  | Partner of Lehig<br>Court, LLC and RZ<br>Capital (private<br>investment firms) from<br>July 2002 to present;<br>Partner of Backstage<br>Acquisition Holdings,<br>LLC (publication job<br>postings) from<br>November 2013 to<br>2018.  | 9   | Director of abrdn<br>Emerging Markets<br>Equity Income Fund,<br>Inc., (a closed-end<br>investment company);<br>Director of abrdn<br>Funds (20 open-end<br>portfolios); Director of<br>iCAD, Inc. (surgical &<br>medical instruments &<br>apparatus company)<br>from 2006 to 2018. |
| <b>Interested Trustee</b>  |   |  |   |   |   |
| John G. Popp <sup>2</sup><br>Credit Suisse Asset<br>Management, LLC<br>Eleven Madison Avenue<br>New York, New York<br>10010<br>(1956)                        | Trustee, Chief<br>Executive<br>Officer and<br>President   | Trustee<br>since<br>2017<br><br>Chief<br>Executive<br>Officer<br>and<br>President<br>since<br>2010 | Managing Director of<br>Credit Suisse; Global<br>Head and Chief<br>Investment Officer of<br>the Credit Investments<br>Group; Associated with<br>Credit Suisse or its<br>predecessor since<br>1997; President and<br>Chief Executive Officer<br>of other Credit Suisse<br>Funds. | 9   | None.   |

<sup>1</sup> Subject to the Trust's retirement policy, each Trustee may continue to serve as a Trustee until the last day of the calendar year in which the applicable Trustee attains age 75. The Board may determine to extend the terms of Trustees beyond age 75 on a case-by-case basis. Each officer serves until his or her respective successor has been duly elected and qualified.

<sup>2</sup> Mr. Popp is an "interested person" of the Trust, as defined in the 1940 Act, by virtue of his current position as an officer of Credit Suisse.

## Credit Suisse Floating Rate High Income Fund

### Information Concerning Trustees and Officers (unaudited) (continued)

| <u>Name, Address<br/>(Year of Birth)</u>  | <u>Position(s)<br/>Held with<br/>Fund</u>      | <u>Term of<br/>Office<br/>and<br/>Length of<br/>Time<br/>Served</u> | <u>Principal Occupation(s) During Past Five Years</u>  |
|---|--|---|--|
| <b>Officers*</b>  |  |   |  |
| Brandi Sinkovich<br>Credit Suisse Asset<br>Management, LLC<br>Eleven Madison Avenue<br>New York, New York 10010<br>(1979) | Chief<br>Compliance<br>Officer                 | Since<br>2023   | Director of Credit Suisse since 2023; Vice President and Regulatory Counsel, Exos Financial from 2022 to 2023; Vice President and Compliance Officer, Neuberger Berman from 2019 to 2022; Vice President, Compliance, Goldman Sachs from 2017 to 2019; Associated with Credit Suisse since 2023; Officer of other Credit Suisse Funds. |
| Lou Anne McInnis<br>Credit Suisse Asset<br>Management, LLC<br>Eleven Madison Avenue<br>New York, New York 10010<br>(1959) | Chief Legal<br>Officer                         | Since<br>2015   | Director of Credit Suisse; Associated with Credit Suisse since April 2015; Counsel at DLA Piper US LLP from 2011 to April 2015; Associated with Morgan Stanley Investment Management from 1997 to 2010; Officer of other Credit Suisse Funds.  |
| Omar Tariq<br>Credit Suisse Asset<br>Management, LLC<br>Eleven Madison Avenue<br>New York, New York 10010<br>(1983)       | Chief<br>Financial<br>Officer and<br>Treasurer | Since<br>2019   | Director of Credit Suisse since March 2019; Senior Manager of PriceWaterhouseCoopers, LLP from September 2010 to March 2019; Officer of other Credit Suisse Funds.   |
| Karen Regan<br>Credit Suisse Asset<br>Management, LLC<br>Eleven Madison Avenue<br>New York, New York 10010<br>(1963)      | Vice<br>President and<br>Secretary             | Since<br>2010   | Vice President of Credit Suisse; Associated with Credit Suisse since December 2004; Officer of other Credit Suisse Funds.  |

\* The officers of the Fund shown are officers that make policy decisions.

The Statement of Additional Information includes additional information about the Trustees and is available, without charge, upon request, by calling 877-870-2874.

## **Credit Suisse Floating Rate High Income Fund**

### **Proxy Voting and Portfolio Holdings Information (unaudited)**

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Information regarding how the Fund voted proxies related to its portfolio securities during the 12-month period ended June 30 of each year, as well as the policies and procedures that the Fund uses to determine how to vote proxies relating to its portfolio securities are available:

- By calling 1-877-870-2874
- On the Fund's website, [www.credit-suisse.com/us/funds](http://www.credit-suisse.com/us/funds)
- On the website of the Securities and Exchange Commission, [www.sec.gov](http://www.sec.gov)

The Fund files a complete schedule of its portfolio holdings for the first and third quarters of its fiscal year with the SEC as an exhibit to its reports on Form N-PORT, and for reporting periods ended prior to March 31, 2019, filed such information on Form N-Q. The Fund's Forms N-PORT and N-Q are available on the SEC's website at [www.sec.gov](http://www.sec.gov).



P.O. BOX 219916, KANSAS CITY, MO 64121-9916  
877-870-2874 ■ [www.credit-suisse.com/us](http://www.credit-suisse.com/us)

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