

CREDIT SUISSE HIGH YIELD BOND FUND

Form N-Q

March 18, 2014

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-08777

CREDIT SUISSE HIGH YIELD BOND FUND

(Exact name of registrant as specified in charter)

c/o Credit Suisse Asset Management, LLC

One Madison Avenue

New York, New York 10010

(Address of principal executive offices) (Zip code)

John G. Popp

One Madison Avenue

New York, New York 10010

(Name and address of agent for service)

Registrant's telephone number, including area code:

(212) 325-2000

Date of fiscal year-end: October 31st

Date of reporting period: November 1, 2013 to January 31, 2014

Item 1: Schedule of Investments

Credit Suisse High Yield Bond Fund**Schedule of Investments**

January 31, 2014 (unaudited)

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|---|--------------------------------------|-----------------|--------------|--------------|
| CORPORATE BONDS (125.0%) | | | | | |
| Aerospace & Defense (2.5%) | | | | | |
| \$ 1,350 | AAR Corp., Rule 144A, Company Guaranteed Notes (Callable 01/15/17 @ 103.63) | (BB, Ba3) | 01/15/22 | 7.250 | \$ 1,444,501 |
| 3,247 | Ducommun, Inc., Global Company Guaranteed Notes (Callable 07/15/15 @ 104.88) | (B-, B3) | 07/15/18 | 9.750 | 3,652,874 |
| 2,350 | The Milestone Aviation Group Ltd., Rule 144A, Senior Unsecured Notes (Callable 12/15/15 @ 104.31) | (NR, NR) | 12/15/17 | 8.625 | 2,526,250 |
| | | | | | 7,623,625 |
| Airlines (0.4%) | | | | | |
| 750 | Continental Airlines 2012-3, Class C Pass Thru Certificates | (B+, B1) | 04/29/18 | 6.125 | 783,750 |
| 300 | United Continental Holdings, Inc., Company Guaranteed Notes§ | (B, B2) | 06/01/18 | 6.375 | 316,125 |
| | | | | | 1,099,875 |
| Auto Parts & Equipment (5.6%) | | | | | |
| 1,000 | Gestamp Funding Luxembourg S.A., Rule 144A, Senior Secured Notes (Callable 05/31/16 @ 102.81) | (BB, B1) | 05/31/20 | 5.625 | 1,030,000 |
| 600 | Lear Corp., Company Guaranteed Notes (Callable 03/15/15 @ 104.06) | (BB, Ba2) | 03/15/20 | 8.125 | 660,000 |
| 2,250 | Lear Corp., Rule 144A, Company Guaranteed Notes (Callable 01/15/18 @ 102.38) | (BB, Ba2) | 01/15/23 | 4.750 | 2,137,500 |
| 2,525 | Meritor, Inc., Company Guaranteed Notes (Callable 03/15/14 @ 105.31) | (B-, B3) | 03/15/18 | 10.625 | 2,692,281 |
| 1,000 | Schaeffler Finance B.V., Rule 144A, Senior Secured Notes | (BB-, Ba2) | 02/15/17 | 7.750 | 1,145,000 |
| 2,000 | Schaeffler Finance B.V., Rule 144A, Senior Secured Notes (Callable | (BB-, Ba2) | 02/15/19 | 8.500 | 2,245,000 |

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| | | | | | |
|-------|--|-------------|----------|-------|------------|
| | 02/15/15 @ 106.38) | | | | |
| 500 | Schaeffler Holding Finance B.V., PIK, Rule 144A, Senior Secured Notes (Callable 08/15/14 @ 105.16) | (B, B1) | 08/15/18 | 6.875 | 532,500 |
| 2,382 | Tomkins, Inc., Global Secured Notes (Callable 10/01/14 @ 104.50) | (BB-, B1) | 10/01/18 | 9.000 | 2,593,403 |
| 4,000 | UCI International, Inc., Global Company Guaranteed Notes (Callable 02/15/15 @ 104.31) | (CCC, Caa1) | 02/15/19 | 8.625 | 3,960,000 |
| | | | | | 16,995,684 |

Beverages (0.5%)

| | | | | | |
|-------|--|--------------|----------|--------|-----------|
| 1,400 | Beverages & More, Inc., Rule 144A, Senior Secured Notes (Callable 11/15/15 @ 105.00) | (CCC+, Caa2) | 11/15/18 | 10.000 | 1,419,250 |
|-------|--|--------------|----------|--------|-----------|

Brokerage (2.1%)

| | | | | | |
|-------|---|----------|----------|-------|-----------|
| 3,090 | CCRE Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 02/15/15 @ 105.81) | (B, B1) | 02/15/18 | 7.750 | 3,298,575 |
| 2,950 | Jefferies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 04/01/16 @ 105.53) | (B+, B1) | 04/01/20 | 7.375 | 3,104,875 |
| | | | | | 6,403,450 |

Building & Construction (0.1%)

| | | | | | |
|-----|---|-------------|----------|-------|---------|
| 600 | K Hovnanian Enterprises, Inc., Global Senior Secured Notes | (CCC+, Ba3) | 11/01/21 | 2.000 | 420,000 |
|-----|---|-------------|----------|-------|---------|

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|----------------------------------|---|--------------------------|----------|--------|--------------|
| CORPORATE BONDS | | | | | |
| Building Materials (3.7%) | | | | | |
| \$ 2,550 | Euramax International, Inc., Global Senior Secured Notes (Callable 03/03/14 @ 107.13) | (B-, Caa2) | 04/01/16 | 9.500 | \$ 2,581,875 |
| 3,750 | Headwaters, Inc., Global Secured Notes (Callable 04/01/15 @ 103.81) | (B+, B2) | 04/01/19 | 7.625 | 4,068,750 |
| 2,500 | Headwaters, Inc., Rule 144A, Company Guaranteed Notes (Callable 01/15/16 @ 103.63) | (CCC+, Caa2) | 01/15/19 | 7.250 | 2,575,000 |
| 1,950 | International Wire Group Holdings, Inc., Rule 144A, Senior Secured Notes (Callable 10/15/15 @ 104.25) | (B, B3) | 10/15/17 | 8.500 | 2,120,625 |
| | | | | | 11,346,250 |
| Chemicals (3.6%) | | | | | |
| 300 | Axalta Coating Systems Dutch Holding B B.V., Rule 144A, Company Guaranteed Notes (Callable 02/04/16 @ 105.53) § | (B-, Caa1) | 05/01/21 | 7.375 | 324,750 |
| 3,025 | Chemtura Corp., Company Guaranteed Notes (Callable 07/15/16 @ 104.31) | (BB-, B1) | 07/15/21 | 5.750 | 3,100,625 |
| 250 | Ineos Finance PLC, Rule 144A, Senior Secured Notes (Callable 02/15/15 @ 102.00) # | (BB-, B1) | 02/15/19 | 7.250 | 358,209 |
| 700 | Ineos Finance PLC, Rule 144A, Senior Secured Notes (Callable 02/15/15 @ 106.28) | (BB-, B1) | 02/15/19 | 8.375 | 774,375 |
| 1,500 | Ineos Finance PLC, Rule 144A, Senior Secured Notes (Callable 05/01/15 @ 105.63) | (BB-, B1) | 05/01/20 | 7.500 | 1,646,250 |
| 650 | INEOS Group Holdings S.A., Rule 144A, Company Guaranteed Notes (Callable 05/15/15 @ 103.25) § | (B-, Caa1) | 08/15/18 | 6.125 | 663,000 |
| 2,248 | Reichhold Industries, Inc., PIK, Rule 144A, Senior Secured Notes | (CCC+, NR) | 05/08/17 | 11.000 | 1,382,529 |
| 2,500 | Taminco Global Chemical Corp., Rule 144A, Secured Notes (Callable 03/31/15 @ 107.31) | (B-, Caa1) | 03/31/20 | 9.750 | 2,837,500 |
| | | | | | 11,087,238 |
| Computer Hardware (0.3%) | | | | | |

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|---------------------------------|---|------------|----------|-------|-----------|
| 1,000 | NCR Corp., Rule 144A, Senior Unsecured Notes (Callable 12/15/18 @ 103.19) | (BB, Ba3) | 12/15/23 | 6.375 | 1,045,000 |
| Consumer Products (2.9%) | | | | | |
| 2,400 | Alphabet Holding Co., Inc., PIK, Global Senior Unsecured Notes (Callable 11/01/14 @ 102.00) | (B-, Caa1) | 11/01/17 | 7.750 | 2,476,500 |
| 700 | Alphabet Holding Co., Inc., PIK, Rule 144A, Senior Unsecured Notes (Callable 11/01/14 @ 102.00) | (B-, Caa1) | 11/01/17 | 7.750 | 722,313 |
| 3,690 | NBTY, Inc., Global Company Guaranteed Notes (Callable 10/01/14 @ 104.50) | (B, B3) | 10/01/18 | 9.000 | 4,003,650 |
| 1,250 | Ontex IV S.A., Rule 144A, Senior Secured Notes (Callable 04/15/14 @ 103.75) | (B, B1) | 04/15/18 | 7.500 | 1,754,801 |
| | | | | | 8,957,264 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|---|---|--------------------------|----------|--------|--------------|
| CORPORATE BONDS | | | | | |
| Consumer/Commercial/Lease Financing (0.7%) | | | | | |
| \$ 2,000 | JLC Finance Corp., Rule 144A, Senior Unsecured Notes (Callable 06/01/16 @ 105.16) | (B, B2) | 06/01/20 | 6.875 | \$ 2,010,000 |
| Diversified Capital Goods (2.9%) | | | | | |
| 3,460 | Anixter, Inc., Global Company Guaranteed Notes | (BB, Ba3) | 05/01/19 | 5.625 | 3,633,000 |
| 3,584 | Belden, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/01/17 @ 102.75) | (B+, Ba2) | 09/01/22 | 5.500 | 3,512,320 |
| 6 | FCC Holdings, Inc., Rule 144A, Senior Unsecured Notes (Callable 12/15/14 @ 100.00) ^ | (CCC+, Ca) | 12/15/15 | 13.000 | 5,783 |
| 1,561 | Mueller Water Products, Inc., Global Company Guaranteed Notes (Callable 09/01/15 @ 104.38) | (NR, B1) | 09/01/20 | 8.750 | 1,756,125 |
| | | | | | 8,907,228 |
| Electronics (0.9%) | | | | | |
| 1,200 | CPI International, Inc., Global Company Guaranteed Notes (Callable 02/15/15 @ 104.00) | (CCC+, B3) | 02/15/18 | 8.000 | 1,266,000 |
| 1,000 | Techem Energy Metering Service GmbH & Co. KG, Rule 144A, Company Guaranteed Notes (Callable 10/01/16 @ 103.94) € | (B-, B3) | 10/01/20 | 7.875 | 1,520,491 |
| | | | | | 2,786,491 |
| Energy - Exploration & Production (8.3%) | | | | | |
| 1,750 | Bonanza Creek Energy, Inc., Global Company Guaranteed Notes (Callable 04/15/17 @ 103.38) | (B-, B3) | 04/15/21 | 6.750 | 1,837,500 |
| 500 | Comstock Resources, Inc., Company Guaranteed Notes (Callable 04/01/15 @ 103.88) | (B-, B3) | 04/01/19 | 7.750 | 535,000 |
| 4,350 | EPL Oil & Gas, Inc., Global Company Guaranteed Notes (Callable 02/15/15 @ 104.13) | (B-, Caa1) | 02/15/18 | 8.250 | 4,698,000 |
| 650 | Everest Acquisition Finance, Inc., Global Senior Secured Notes | (B+, Ba3) | 05/01/19 | 6.875 | 702,812 |

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| | | | | | |
|-------|---|------------|----------|-------|-----------|
| | (Callable 05/01/15 @ 103.44) | | | | |
| 1,400 | Memorial Production Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 05/01/17 @ 103.81) | (B-, Caa1) | 05/01/21 | 7.625 | 1,456,000 |
| 1,250 | Oasis Petroleum, Inc., Global Company Guaranteed Notes (Callable 02/01/15 @ 103.63) | (B, B3) | 02/01/19 | 7.250 | 1,343,750 |
| 2,000 | Oasis Petroleum, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/15/17 @ 103.44) | (B, B3) | 03/15/22 | 6.875 | 2,130,000 |
| 3,000 | PDC Energy, Inc., Global Company Guaranteed Notes (Callable 10/15/17 @ 103.88) | (B-, B3) | 10/15/22 | 7.750 | 3,247,500 |
| 2,500 | Stone Energy Corp., Global Company Guaranteed Notes (Callable 11/15/17 @ 103.75) | (B-, B3) | 11/15/22 | 7.500 | 2,650,000 |
| 475 | Swift Energy Co., Company Guaranteed Notes (Callable 06/01/14 @ 101.19) | (B+, B3) | 06/01/17 | 7.125 | 486,875 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|--|--------------------------|----------|--------|--------------|
| CORPORATE BONDS | | | | | |
| Energy - Exploration & Production | | | | | |
| \$ 1,500 | Swift Energy Co., Global Company Guaranteed Notes (Callable 03/01/17 @ 103.94) | (B+, B3) | 03/01/22 | 7.875 | \$ 1,537,500 |
| 3,000 | W&T Offshore, Inc., Global Company Guaranteed Notes (Callable 06/15/15 @ 104.25) | (B, B3) | 06/15/19 | 8.500 | 3,225,000 |
| 1,350 | Whiting Petroleum Corp., Company Guaranteed Notes (Callable 12/15/20 @ 100.00) | (BB+, Ba2) | 03/15/21 | 5.750 | 1,420,875 |
| | | | | | 25,270,812 |
| Environmental (1.5%) | | | | | |
| 4,400 | EnergySolutions LLC, Global Company Guaranteed Notes (Callable 08/15/14 @ 105.38) | (B+, Caa2) | 08/15/18 | 10.750 | 4,697,000 |
| Food - Wholesale (1.7%) | | | | | |
| 1,575 | Del Monte Corp., Global Company Guaranteed Notes (Callable 02/15/14 @ 103.81) | (CCC+, Caa1) | 02/15/19 | 7.625 | 1,638,000 |
| 1,250 | Dole Food Co., Inc., Rule 144A, Senior Secured Notes (Callable 11/01/15 @ 103.63) § | (CCC+, Caa1) | 05/01/19 | 7.250 | 1,250,000 |
| 1,400 | Smithfield Foods, Inc., Rule 144A, Senior Unsecured Notes (Callable 08/01/16 @ 104.41) | (BB-, B2) | 08/01/21 | 5.875 | 1,424,500 |
| 855 | Wells Enterprises, Inc., Rule 144A, Senior Secured Notes (Callable 02/01/16 @ 105.06) | (B+, B3) | 02/01/20 | 6.750 | 876,375 |
| | | | | | 5,188,875 |
| Forestry & Paper (0.1%) | | | | | |
| 300 | Lecta S.A., Rule 144A, Senior Secured Notes (Callable 05/15/15 @ 106.66) | (B, B2) | 05/15/19 | 8.875 | 389,418 |
| 950 | Stone & Webster, Inc.* | (NR, NR) | 07/02/14 | 0.000 | 1,425 |
| | | | | | 390,843 |

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Gaming (2.1%)

| | | | | | |
|-------|---|-----------|----------|-------|-----------|
| 1,700 | Affinity Gaming Finance Corp., Global Company Guaranteed Notes (Callable 05/15/15 @ 104.50) | (B, NR) | 05/15/18 | 9.000 | 1,819,000 |
| 1,043 | Choctaw Resort Development Enterprise, Rule 144A, Senior Notes (Callable 11/15/14 @ 100.00) | (B, Caa1) | 11/15/19 | 7.250 | 1,027,355 |
| 1,400 | Churchill Downs, Inc., Rule 144A, Company Guaranteed Notes (Callable 12/15/16 @ 104.03) | (BB, B1) | 12/15/21 | 5.375 | 1,417,500 |
| 1,500 | Cirsa Funding Luxembourg S.A., Rule 144A, Company Guaranteed Notes (Callable 05/15/14 @ 104.38) | (B+, B3) | 05/15/18 | 8.750 | 2,053,168 |
| | | | | | 6,317,023 |

Gas Distribution (3.7%)

| | | | | | |
|-------|--|-----------|----------|-------|------------|
| 3,469 | Energy Transfer Equity LP, Senior Secured Notes | (BB, Ba2) | 10/15/20 | 7.500 | 3,924,306 |
| 1,450 | Genesis Energy LP, Global Company Guaranteed Notes (Callable 02/15/17 @ 102.88) | (B, B1) | 02/15/21 | 5.750 | 1,479,000 |
| 2,092 | Genesis Energy LP, Global Company Guaranteed Notes (Callable 12/15/14 @ 103.94) | (B, B1) | 12/15/18 | 7.875 | 2,269,820 |
| 3,350 | Holly Energy Finance Corp., Global Company Guaranteed Notes (Callable 03/01/16 @ 103.25) | (BB-, B1) | 03/01/20 | 6.500 | 3,500,750 |
| | | | | | 11,173,876 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|---|--------------------------|----------|--------|--------------|
| CORPORATE BONDS | | | | | |
| Health Facilities (3.6%) | | | | | |
| \$ 1,850 | MPT Finance Corp., Company Guaranteed Notes (Callable 02/15/17 @ 103.19) | (BB, Ba1) | 02/15/22 | 6.375 | \$ 1,919,375 |
| 1,250 | MPT Finance Corp., Global Company Guaranteed Notes (Callable 05/01/16 @ 103.44) | (BB, Ba1) | 05/01/21 | 6.875 | 1,337,500 |
| 425 | Service Corp. International, Senior Unsecured Notes | (BB-, B1) | 11/15/21 | 8.000 | 489,813 |
| 2,225 | Symbion, Inc., Global Company Guaranteed Notes | (CCC+, Caa2) | 08/23/15 | 11.000 | 2,238,906 |
| 1,950 | Symbion, Inc., Global Senior Secured Notes (Callable 06/15/14 @ 104.00) | (B, B2) | 06/15/16 | 8.000 | 2,059,687 |
| 2,100 | Tenet Healthcare Corp., Global Senior Unsecured Notes | (CCC+, B3) | 04/01/22 | 8.125 | 2,296,875 |
| 500 | Universal Hospital Services, Inc., Global Secured Notes (Callable 08/15/15 @ 105.72) | (B+, B3) | 08/15/20 | 7.625 | 531,250 |
| | | | | | 10,873,406 |
| Health Services (2.6%) | | | | | |
| 1,500 | Catalent Pharma Solutions, Inc., Global Company Guaranteed Notes (Callable 10/15/14 @ 103.94) | (B, Caa1) | 10/15/18 | 7.875 | 1,528,125 |
| 2,400 | MedAssets, Inc., Global Company Guaranteed Notes (Callable 11/15/14 @ 104.00) | (B, B3) | 11/15/18 | 8.000 | 2,598,000 |
| 3,704 | STHI Holding Corp., Rule 144A, Secured Notes (Callable 03/15/14 @ 106.00) | (B, B2) | 03/15/18 | 8.000 | 3,958,650 |
| | | | | | 8,084,775 |
| Household & Leisure Products (1.0%) | | | | | |
| 1,600 | Activision Blizzard, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/15/16 @ 104.22) | (BB+, Ba2) | 09/15/21 | 5.625 | 1,660,000 |
| 1,250 | Activision Blizzard, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/15/18 @ 103.06) | (BB+, Ba2) | 09/15/23 | 6.125 | 1,306,250 |
| | | | | | 2,966,250 |

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| Insurance Brokerage (1.6%) | | | | | |
|-----------------------------------|---|--------------|----------|-------|-----------|
| 2,300 | A-S Merger Sub LLC, Rule 144A, Senior Unsecured Notes (Callable 12/15/15 @ 103.94) | (CCC+, Caa2) | 12/15/20 | 7.875 | 2,443,750 |
| 1,150 | Hockey Merger Sub 2, Inc., Rule 144A, Senior Unsecured Notes (Callable 10/01/16 @ 105.91) | (CCC+, Caa2) | 10/01/21 | 7.875 | 1,201,750 |
| 700 | Towergate Finance PLC, Rule 144A, Senior Secured Notes (Callable 05/15/14 @ 101.00) #£ | (NR, B1) | 02/15/18 | 6.014 | 1,164,220 |
| | | | | | 4,809,720 |

| Investments & Misc. Financial Services (1.8%) | | | | | |
|--|---|-----------|----------|--------|-----------|
| 1,500 | Arrow Global Finance PLC, Rule 144A, Senior Secured Notes (Callable 03/01/16 @ 103.94) £ | (BB-, B2) | 03/01/20 | 7.875 | 2,643,901 |
| 1,500 | Cabot Financial Luxembourg S.A., Rule 144A, Senior Secured Notes (Callable 10/01/15 @ 107.78) £ | (BB, B1) | 10/01/19 | 10.375 | 2,859,603 |
| | | | | | 5,503,504 |

| Leisure (0.9%) | | | | | |
|-----------------------|---|-----------|----------|-------|-----------|
| 2,825 | Six Flags Entertainment Corp., Rule 144A, Company Guaranteed Notes (Callable 01/15/16 @ 103.94) | (BB-, B3) | 01/15/21 | 5.250 | 2,803,813 |

| Machinery (0.2%) | | | | | |
|-------------------------|--|---------|----------|-------|---------|
| 500 | BlueLine Rental Finance Corp., Rule 144A, Secured Notes (Callable 02/01/16 @ 103.50) | (B, B3) | 02/01/19 | 7.000 | 518,125 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|-----------------------------------|--|--------------------------|----------|-------|------------|
| CORPORATE BONDS | | | | | |
| Media - Broadcast (1.0%) | | | | | |
| \$ 500 | CBS Outdoor Americas Capital Corp., Rule 144A, Company Guaranteed Notes (Callable 02/15/19 @ 102.81) | (BB-, B1) | 02/15/24 | 5.625 | \$ 505,000 |
| 2,450 | Sinclair Television Group, Inc., Global Unsecured Notes (Callable 10/01/17 @ 103.06) | (B, B1) | 10/01/22 | 6.125 | 2,486,750 |
| | | | | | 2,991,750 |
| Media - Cable (3.9%) | | | | | |
| 2,000 | Altice Financing S.A., Rule 144A, Company Guaranteed Notes (Callable 12/15/16 @ 104.88) | (BB-, B1) | 01/15/22 | 6.500 | 2,030,000 |
| 75 | Cablevision Systems Corp., Senior Unsecured Notes | (B+, B1) | 04/15/18 | 7.750 | 84,469 |
| 1,150 | Cablevision Systems Corp., Senior Unsecured Notes | (B+, B1) | 04/15/20 | 8.000 | 1,296,625 |
| 525 | CSC Holdings LLC, Global Senior Unsecured Notes | (BB+, Ba3) | 02/15/19 | 8.625 | 616,875 |
| 1,500 | DISH DBS Corp., Global Company Guaranteed Notes | (BB-, Ba3) | 09/01/19 | 7.875 | 1,715,625 |
| 500 | DISH DBS Corp., Global Company Guaranteed Notes | (BB-, Ba3) | 06/01/21 | 6.750 | 535,000 |
| 1,000 | Harron Finance Corp., Rule 144A, Senior Unsecured Notes (Callable 04/01/16 @ 104.56) | (B-, Caa1) | 04/01/20 | 9.125 | 1,125,000 |
| 1,250 | Midcontinent Communications & Midcontinent Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 08/01/16 @ 104.69) | (B-, B3) | 08/01/21 | 6.250 | 1,290,625 |
| 600 | Unitymedia NRW GmbH, Rule 144A, Senior Secured Notes (Callable 03/15/15 @ 103.75) | (BB-, Ba3) | 03/15/19 | 7.500 | 657,750 |
| 850 | Virgin Media Finance PLC, Rule 144A, Company Guaranteed Notes (Callable 04/15/18 @ 103.19) § | (B, B2) | 04/15/23 | 6.375 | 871,250 |
| 1,000 | Virgin Media Finance PLC, Rule 144A, Company Guaranteed Notes (Callable 04/15/18 @ 103.50) £ | (B, B2) | 04/15/23 | 7.000 | 1,700,971 |
| | | | | | 11,924,190 |
| Media - Diversified (1.4%) | | | | | |

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|--------------------------------|--|------------|----------|-------|-----------|
| 4,000 | Block Communications, Inc., Rule 144A, Senior Unsecured Notes (Callable 02/01/16 @ 103.63) | (BB-, Ba3) | 02/01/20 | 7.250 | 4,270,000 |
| Media - Services (2.0%) | | | | | |
| 700 | Clear Channel Worldwide Holdings, Inc., Global Company Guaranteed Notes (Callable 11/15/17 @ 103.25) | (B, B1) | 11/15/22 | 6.500 | 719,250 |
| 1,000 | Clear Channel Worldwide Holdings, Inc., Series B, Global Company Guaranteed Notes (Callable 03/15/15 @ 105.72) | (B, B3) | 03/15/20 | 7.625 | 1,060,000 |
| 2,450 | Clear Channel Worldwide Holdings, Inc., Series B, Global Company Guaranteed Notes (Callable 11/15/17 @ 103.25) | (B, B1) | 11/15/22 | 6.500 | 2,529,625 |
| 1,893 | WMG Acquisition Corp., Rule 144A, Senior Secured Notes (Callable 01/15/16 @ 104.50) | (BB-, Ba3) | 01/15/21 | 6.000 | 1,968,720 |
| | | | | | 6,277,595 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|---|--------------------------|----------|--------|--------------|
| CORPORATE BONDS | | | | | |
| Medical Products (1.1%) | | | | | |
| \$ 3,060 | Polymer Group, Inc., Global Senior Secured Notes (Callable 02/01/15 @ 103.88) | (B, B1) | 02/01/19 | 7.750 | \$ 3,258,900 |
| Metals & Mining - Excluding Steel (11.2%) | | | | | |
| 500 | Arch Coal, Inc., Rule 144A, Secured Notes (Callable 01/15/16 @ 104.00) § | (CCC+, B3) | 01/15/19 | 8.000 | 500,000 |
| 3,100 | Boart Longyear Management Pty. Ltd., Rule 144A, Company Guaranteed Notes (Callable 04/01/16 @ 103.50) | (B, B3) | 04/01/21 | 7.000 | 2,363,750 |
| 1,300 | Boart Longyear Management Pty. Ltd., Rule 144A, Senior Secured Notes | (BB-, B1) | 10/01/18 | 10.000 | 1,371,500 |
| 3,750 | Calcipar S.A., Rule 144A, Senior Secured Notes (Callable 05/01/15 @ 103.44) | (BB, Ba3) | 05/01/18 | 6.875 | 3,993,750 |
| 2,550 | Eldorado Gold Corp., Rule 144A, Senior Unsecured Notes (Callable 12/15/16 @ 103.06) | (BB, Ba3) | 12/15/20 | 6.125 | 2,448,000 |
| 1,625 | FMG Resources August 2006 Pty Ltd., Rule 144A, Company Guaranteed Notes (Callable 02/01/14 @ 103.19) § | (BB-, Ba2) | 02/01/16 | 6.375 | 1,685,937 |
| 515 | FMG Resources August 2006 Pty Ltd., Rule 144A, Company Guaranteed Notes (Callable 11/01/14 @ 100.00) § | (BB-, Ba2) | 11/01/15 | 7.000 | 536,269 |
| 600 | FMG Resources August 2006 Pty. Ltd., Rule 144A, Company Guaranteed Notes (Callable 11/01/15 @ 104.13) § | (BB-, Ba2) | 11/01/19 | 8.250 | 663,000 |
| 2,250 | Global Brass & Copper, Inc., Global Senior Secured Notes (Callable 06/01/16 @ 104.75) | (B, B3) | 06/01/19 | 9.500 | 2,593,125 |
| 3,100 | Kaiser Aluminum Corp., Global Company Guaranteed Notes (Callable 06/01/16 @ 104.13) | (BB-, Ba3) | 06/01/20 | 8.250 | 3,503,000 |
| 4,200 | KGHM International Ltd., Rule 144A, Company Guaranteed Notes (Callable 06/15/15 @ 103.88) | (BB-, B1) | 06/15/19 | 7.750 | 4,473,000 |
| 1,050 | Molycorp, Inc., Global Senior Secured Notes (Callable 06/01/16 @ 105.00)§ | (CCC+, B3) | 06/01/20 | 10.000 | 1,063,125 |

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| | | | | | |
|--|--|--------------|----------|--------|------------|
| 3,250 | Noranda Aluminum Acquisition Corp., Rule 144A, Company Guaranteed Notes (Callable 03/01/16 @ 105.50) | (CCC+, Caa1) | 06/01/19 | 11.000 | 2,876,250 |
| 1,100 | Old AII, Inc., Global Company Guaranteed Notes (Callable 12/15/14 @ 100.00)^ø | (NR, NR) | 12/15/16 | 10.000 | 110 |
| 225 | Old AII, Inc., PIK, Global Company Guaranteed Notes^ø | (NR, NR) | 12/15/14 | 9.000 | 23 |
| 3,750 | Taseko Mines Ltd., Company Guaranteed Notes (Callable 04/15/15 @ 103.88)§ | (B, B3) | 04/15/19 | 7.750 | 3,815,625 |
| 3,100 | Xinergy Corp., Rule 144A, Senior Secured Notes (Callable 05/15/15 @ 104.63) | (NR, NR) | 05/15/19 | 9.250 | 2,201,000 |
| | | | | | 34,087,464 |
| Oil Field Equipment & Services (6.2%) | | | | | |
| 1,400 | Calfrac Holdings LP, Rule 144A, Company Guaranteed Notes (Callable 12/01/15 @ 103.75) | (BB-, B1) | 12/01/20 | 7.500 | 1,459,500 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|--|--------------------------|----------|--------|--------------|
| CORPORATE BONDS | | | | | |
| Oil Field Equipment & Services | | | | | |
| \$ 1,700 | Pacific Drilling S.A., Reg S, Senior Unsecured Notes | (NR, NR) | 02/23/15 | 8.250 | \$ 1,789,250 |
| 2,050 | Parker Drilling Co., Rule 144A, Company Guaranteed Notes (Callable 01/15/18 @ 103.38) | (B+, B1) | 07/15/22 | 6.750 | 2,098,687 |
| 200 | Parker Drilling Co., Rule 144A, Company Guaranteed Notes (Callable 08/01/16 @ 103.75) | (B+, B1) | 08/01/20 | 7.500 | 210,750 |
| 1,218 | Permian Holdings, Inc., Rule 144A, Senior Secured Notes (Callable 07/15/15 @ 107.88) | (B-, B3) | 01/15/18 | 10.500 | 1,211,910 |
| 3,925 | Pioneer Energy Services Corp., Global Company Guaranteed Notes (Callable 03/15/14 @ 104.94) | (B+, B2) | 03/15/18 | 9.875 | 4,160,500 |
| 2,250 | Shelf Drilling Holdings Ltd., Rule 144A, Senior Secured Notes (Callable 05/01/15 @ 104.31) § | (B+, B1) | 11/01/18 | 8.625 | 2,435,625 |
| 3,000 | Sidewinder Drilling, Inc., Rule 144A, Senior Unsecured Notes (Callable 11/15/16 @ 104.88) | (B-, B3) | 11/15/19 | 9.750 | 2,820,000 |
| 2,500 | Trinidad Drilling Ltd., Rule 144A, Company Guaranteed Notes (Callable 01/15/15 @ 103.94) | (BB, B1) | 01/15/19 | 7.875 | 2,687,500 |
| | | | | | 18,873,722 |
| Oil Refining & Marketing (3.3%) | | | | | |
| 4,400 | Coffeyville Finance, Inc., Global Secured Notes (Callable 11/01/17 @ 103.25) | (B+, B2) | 11/01/22 | 6.500 | 4,477,000 |
| 1,250 | Northern Tier Finance Corp., Global Senior Secured Notes (Callable 11/15/2015 @ 105.34) | (BB-, B1) | 11/15/20 | 7.125 | 1,331,250 |
| 3,875 | PBF Finance Corp., Global Senior Secured Notes (Callable 02/15/16 @ 104.13) | (BB+, Ba3) | 02/15/20 | 8.250 | 4,252,812 |
| | | | | | 10,061,062 |
| Packaging (2.8%) | | | | | |
| 850 | Ardagh Glass Finance PLC, Rule 144A, Company Guaranteed Notes (Callable 06/15/14 @ 101.19) | (CCC+, Caa1) | 06/15/17 | 7.125 | 1,177,790 |

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| | | | | | |
|-------|--|--------------|----------|--------|-----------|
| 200 | Ardagh Holdings U.S.A., Inc., Rule 144A, Company Guaranteed Notes (Callable 01/31/17 @ 103.38) | (CCC+, Caa1) | 01/31/21 | 6.750 | 202,000 |
| 700 | Ardagh Packaging Finance PLC, Rule 144A, Company Guaranteed Notes (Callable 10/15/15 @ 104.63) | (CCC+, Caa1) | 10/15/20 | 9.250 | 1,032,909 |
| 450 | Ardagh Packaging Finance PLC, Rule 144A, Senior Secured Notes (Callable 10/15/14 @ 103.69) | (B+, Ba3) | 10/15/17 | 7.375 | 649,327 |
| 1,500 | BWAY Holding Co., Global Company Guaranteed Notes (Callable 06/15/14 @ 105.00) | (CCC+, Caa1) | 06/15/18 | 10.000 | 1,621,875 |
| 2,475 | Reynolds Group Issuer LLC, Global Company Guaranteed Notes (Callable 10/15/14 @ 104.50) | (CCC+, Caa2) | 04/15/19 | 9.000 | 2,651,344 |
| 500 | Reynolds Group Issuer LLC, Global Senior Secured Notes (Callable 10/15/14 @ 103.56) | (B+, B1) | 04/15/19 | 7.125 | 531,250 |
| 500 | Sealed Air Corp., Rule 144A, Company Guaranteed Notes (Callable 09/15/16 @ 104.19) | (BB, B1) | 09/15/21 | 8.375 | 573,750 |
| | | | | | 8,440,245 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|---|--------------------------|----------|--------|------------|
| CORPORATE BONDS | | | | | |
| Pharmaceuticals (2.1%) | | | | | |
| \$ 650 | Capsugel Finance Co. S.C.A., Rule 144A, Company Guaranteed Notes (Callable 08/01/14 @ 107.41) | (B-, B3) | 08/01/19 | 9.875 | \$ 972,795 |
| 1,000 | Capsugel S.A., PIK, Rule 144A, Senior Unsecured Notes (Callable 11/15/14 @ 102.00) | (B-, Caa1) | 05/15/19 | 7.000 | 1,023,125 |
| 1,000 | Forest Laboratories, Inc., Rule 144A, Senior Unsecured Notes | (BB+, Ba1) | 02/01/19 | 4.375 | 1,005,000 |
| 1,750 | Forest Laboratories, Inc., Rule 144A, Senior Unsecured Notes | (BB+, Ba1) | 02/15/21 | 4.875 | 1,745,625 |
| 675 | inVentiv Health, Inc., Rule 144A, Company Guaranteed Notes (Callable 08/15/14 @ 105.00) | (CCC, Caa2) | 08/15/18 | 11.000 | 614,250 |
| 1,000 | Valeant Pharmaceuticals International, Rule 144A, Company Guaranteed Notes (Callable 02/15/16 @ 103.38) | (B, B1) | 08/15/21 | 6.750 | 1,072,500 |
| | | | | | 6,433,295 |
| Real Estate Development & Management (1.6%) | | | | | |
| 2,650 | Icahn Enterprises Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 08/01/17 @ 104.41) | (BBB-, Ba3) | 02/01/22 | 5.875 | 2,633,438 |
| 2,200 | Rialto Corp., Rule 144A, Company Guaranteed Notes (Callable 12/01/15 @ 103.50) | (B, B2) | 12/01/18 | 7.000 | 2,226,125 |
| | | | | | 4,859,563 |
| Real Estate Investment Trusts (1.3%) | | | | | |
| 3,750 | CNL Lifestyle Properties, Inc., Global Company Guaranteed Notes (Callable 04/15/15 @ 103.63) | (B, Ba3) | 04/15/19 | 7.250 | 3,909,375 |
| Restaurants (1.1%) | | | | | |
| 3,300 | Seminole Hard Rock International LLC, Rule 144A, Company Guaranteed Notes (Callable 05/15/16 @ 104.41) | (BB-, B2) | 05/15/21 | 5.875 | 3,267,000 |

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Software/Services (7.3%)

| | | | | | |
|-------|--|--------------|----------|--------|-----------|
| 4,000 | Epicor Software Corp., Global Company Guaranteed Notes (Callable 05/01/15 @ 104.31) | (CCC+, Caa1) | 05/01/19 | 8.625 | 4,360,000 |
| 2,150 | First Data Corp., Rule 144A, Senior Secured Notes (Callable 06/15/15 @ 103.69) | (B+, B1) | 06/15/19 | 7.375 | 2,300,500 |
| 1,500 | First Data Corp., Rule 144A, Senior Secured Notes (Callable 11/01/15 @ 105.06) | (B+, B1) | 11/01/20 | 6.750 | 1,586,250 |
| 1,000 | First Data Holdings, Inc., PIK, Rule 144A, Senior Unsecured Notes (Callable 03/13/14 @ 107.25) | (NR, NR) | 09/24/19 | 14.500 | 930,000 |
| 1,100 | Infor U.S., Inc., Global Company Guaranteed Notes (Callable 04/01/15 @ 107.03) | (B-, Caa1) | 04/01/19 | 9.375 | 1,243,000 |
| 1,000 | Infor U.S., Inc., Global Company Guaranteed Notes (Callable 04/01/15 @ 107.50) | (B-, Caa1) | 04/01/19 | 10.000 | 1,537,347 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|---|--------------------------|----------|--------|--------------|
| CORPORATE BONDS | | | | | |
| Software/Services | | | | | |
| \$ 3,000 | NeuStar, Inc., Global Company Guaranteed Notes (Callable 01/15/18 @ 102.25) | (BB-, Ba3) | 01/15/23 | 4.500 | \$ 2,587,500 |
| 1,842 | Serena Software, Inc., Global Company Guaranteed Notes (Callable 03/15/14 @ 100.00) | (CCC+, Caa1) | 03/15/16 | 10.375 | 1,842,000 |
| 600 | SSI Co-Issuer LLC, Global Company Guaranteed Notes (Callable 06/01/14 @ 105.56) | (CCC+, Caa1) | 06/01/18 | 11.125 | 651,000 |
| 1,600 | SunGard Data Systems, Inc., Global Company Guaranteed Notes (Callable 11/15/14 @ 103.69) | (B, Caa1) | 11/15/18 | 7.375 | 1,700,000 |
| 3,250 | Syniverse Holdings, Inc., Global Company Guaranteed Notes (Callable 01/15/15 @ 104.56) | (B-, Caa1) | 01/15/19 | 9.125 | 3,562,813 |
| | | | | | 22,300,410 |
| Specialty Retail (2.2%) | | | | | |
| 500 | Academy Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 08/01/14 @ 106.94) | (CCC+, B3) | 08/01/19 | 9.250 | 548,125 |
| 2,700 | Brown Shoe Co., Inc., Global Company Guaranteed Notes (Callable 05/15/14 @ 105.34) | (B+, B3) | 05/15/19 | 7.125 | 2,878,875 |
| 2,310 | Penske Automotive Group, Inc., Global Company Guaranteed Notes (Callable 10/01/17 @ 102.88) | (B, B2) | 10/01/22 | 5.750 | 2,390,850 |
| 765 | The Hertz Corp., Gloabl Company Guaranteed Notes (Callable 01/15/16 @ 103.69) | (B, B2) | 01/15/21 | 7.375 | 835,763 |
| | | | | | 6,653,613 |
| Steel Producers/Products (1.5%) | | | | | |
| 3,196 | GrafTech International Ltd., Global Company Guaranteed Notes (Callable 11/15/16 @ 103.19) | (BB+, Ba2) | 11/15/20 | 6.375 | 3,307,860 |
| 1,150 | JMC Steel Group, Inc., Rule 144A, Senior Notes (Callable 03/15/14 @ 106.19) | (B-, Caa1) | 03/15/18 | 8.250 | 1,193,125 |
| | | | | | 4,500,985 |

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| Support-Services (8.0%) | | | | | |
|--------------------------------|--|--------------|----------|--------|-----------|
| 1,300 | CDL Acquisition Co., Inc., Rule 144A, Senior Secured Notes (Callable 04/15/16 @ 106.19) | (B+, B2) | 10/15/18 | 8.250 | 1,355,250 |
| 3,500 | CoreLogic, Inc., Global Company Guaranteed Notes (Callable 06/01/16 @ 103.63) | (B+, B1) | 06/01/21 | 7.250 | 3,766,875 |
| 1,000 | DigitalGlobe, Inc., Rule 144A, Company Guaranteed Notes (Callable 02/01/17 @ 102.63) | (BB, B1) | 02/01/21 | 5.250 | 987,500 |
| 500 | Emdeon, Inc., Global Company Guaranteed Notes (Callable 12/31/15 @ 105.50) | (CCC+, Caa1) | 12/31/19 | 11.000 | 579,375 |
| 1,000 | Europcar Groupe S.A., Rule 144A, Secured Notes | (B-, Caa1) | 05/15/17 | 11.500 | 1,545,776 |
| 3,025 | H&E Equipment Services, Inc., Global Company Guaranteed Notes (Callable 09/01/17 @ 103.50) | (B+, B3) | 09/01/22 | 7.000 | 3,297,250 |
| 1,750 | Iron Mountain, Inc., Company Guaranteed Notes (Callable 08/15/18 @ 103.00) | (BB-, Ba1) | 08/15/23 | 6.000 | 1,809,062 |
| 1,800 | Sabre, Inc., Rule 144A, Senior Secured Notes (Callable 05/15/15 @ 106.38) | (B, B1) | 05/15/19 | 8.500 | 1,991,250 |
| 2,075 | Safway Finance Corp., Rule 144A, Secured Notes (Callable 05/15/15 @ 103.50) | (B, B3) | 05/15/18 | 7.000 | 2,199,500 |
| 875 | The Geo Group, Inc., Global Company Guaranteed Notes (Callable 02/15/16 @ 103.31) | (B+, B1) | 02/15/21 | 6.625 | 929,687 |
| 3,000 | The Geo Group, Inc., Global Company Guaranteed Notes (Callable 04/01/18 @ 102.56) | (B+, B1) | 04/01/23 | 5.125 | 2,790,000 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|---|--|--------------------------|----------|--------|--------------|
| CORPORATE BONDS | | | | | |
| Support-Services | | | | | |
| \$ 2,100 | United Rentals North America, Inc., Global Company Guaranteed Notes (Callable 05/15/16 @ 103.69) | (BB-, B2) | 05/15/20 | 7.375 | \$ 2,338,875 |
| 625 | United Rentals North America, Inc., Global Senior Unsecured Notes (Callable 02/01/16 @ 104.13) | (BB-, B2) | 02/01/21 | 8.250 | 704,688 |
| | | | | | 24,295,088 |
| Telecom - Integrated/Services (2.6%) | | | | | |
| 1,000 | Equinix, Inc., Senior Unsecured Notes (Callable 04/01/18 @ 102.69) | (BB, Ba3) | 04/01/23 | 5.375 | 985,000 |
| 550 | Hellas Telecommunications Luxembourg II S.C.A., Rule 144A, Subordinated Notes ^ø | (NR, NR) | 01/15/15 | 0.000 | |
| 1,800 | Intelsat Jackson Holdings S.A., Global Company Guaranteed Notes (Callable 04/01/15 @ 103.63) | (B+, B3) | 04/01/19 | 7.250 | 1,944,000 |
| 1,250 | Intelsat Jackson Holdings S.A., Global Company Guaranteed Notes (Callable 04/01/16 @ 103.75) | (B+, B3) | 04/01/21 | 7.500 | 1,382,812 |
| 1,500 | Intelsat Jackson Holdings S.A., Global Company Guaranteed Notes (Callable 12/15/17 @ 103.31) | (B-, Caa1) | 12/15/22 | 6.625 | 1,556,250 |
| 700 | Intelsat Luxembourg S.A., Rule 144A, Company Guaranteed Notes (Callable 06/01/17 @ 103.88) | (B-, Caa2) | 06/01/21 | 7.750 | 753,375 |
| 1,300 | Telesat LLC, Rule 144A, Senior Unsecured Notes (Callable 05/15/14 @ 103.00) | (B, B3) | 05/15/17 | 6.000 | 1,353,625 |
| | | | | | 7,975,062 |
| Telecom - Wireless (0.8%) | | | | | |
| 1,600 | Sprint Corp., Rule 144A, Company Guaranteed Notes | (BB-, B1) | 06/15/24 | 7.125 | 1,612,000 |
| 350 | Wind Acquisition Finance S.A., Rule 144A, Secured Notes (Callable 07/15/14 @ 102.94) | (B+, B3) | 07/15/17 | 11.750 | 369,687 |
| 400 | Wind Acquisition Finance S.A., Rule 144A, Secured Notes (Callable 07/15/14 @ 102.94) | (B+, B3) | 07/15/17 | 11.750 | 570,437 |

2,552,124

Telecommunications Equipment (3.3%)

| | | | | | |
|-------|--|----------|----------|-------|-----------|
| 2,450 | Avaya, Inc., Rule 144A, Senior Secured Notes (Callable 04/01/15 @ 103.50) | (B, B1) | 04/01/19 | 7.000 | 2,431,625 |
| 3,995 | Brightstar Corp., Rule 144A, Company Guaranteed Notes (Callable 12/01/14 @ 104.75) | (B+, B1) | 12/01/16 | 9.500 | 4,414,475 |
| 3,124 | Zayo Capital, Inc., Global Senior Secured Notes (Callable 07/01/15 @ 104.06) | (B, B1) | 01/01/20 | 8.125 | 3,463,735 |

10,309,835

Textiles & Apparel (0.6%)

| | | | | | |
|-------|---|----------|----------|-------|-----------|
| 75 | IT Holding Finance S.A., Company Guaranteed Notes ø | (NR, NR) | 11/15/25 | 9.875 | 996 |
| 1,500 | Takko Luxembourg 2 S.C.A., Rule 144A, Senior Secured Notes (Callable 04/15/16 @ 104.94) | (B-, B3) | 04/15/19 | 9.875 | 1,900,951 |

1,901,947

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|---|---|--------------------------|----------|-------|--------------------|
| CORPORATE BONDS | | | | | |
| Theaters & Entertainment (3.7%) | | | | | |
| \$ 1,800 | AMC Entertainment, Inc., Global Company Guaranteed Notes (Callable 06/01/14 @ 104.38) | (B-, B2) | 06/01/19 | 8.750 | \$ 1,921,500 |
| 2,075 | AMC Entertainment, Inc., Global Company Guaranteed Notes (Callable 12/01/15 @ 104.88) | (CCC+, Caa1) | 12/01/20 | 9.750 | 2,391,437 |
| 1,550 | Carmike Cinemas, Inc., Global Secured Notes (Callable 05/15/15 @ 105.53) | (B, B2) | 05/15/19 | 7.375 | 1,697,250 |
| 250 | Cinemark U.S.A., Inc., Global Company Guaranteed Notes (Callable 06/01/18 @ 102.44) | (BB-, B2) | 06/01/23 | 4.875 | 237,500 |
| 1,000 | National CineMedia LLC, Global Senior Secured Notes (Callable 04/15/17 @ 103.00) | (BB-, Ba2) | 04/15/22 | 6.000 | 1,045,000 |
| 2,359 | National CineMedia LLC, Global Senior Unsecured Notes (Callable 07/15/16 @ 103.94) | (B, B2) | 07/15/21 | 7.875 | 2,612,593 |
| 1,165 | Regal Cinemas Corp., Global Company Guaranteed Notes (Callable 07/15/14 @ 104.31) | (B-, B2) | 07/15/19 | 8.625 | 1,250,919 |
| | | | | | 11,156,199 |
| Tobacco (0.5%) | | | | | |
| 1,350 | Vector Group Ltd., Global Senior Secured Notes (Callable 02/15/16 @ 105.81) | (B+, Ba3) | 02/15/21 | 7.750 | 1,447,875 |
| Transportation - Excluding Air/Rail (0.2%) | | | | | |
| 600 | Navios Maritime Finance II U.S., Inc., Rule 144A, Senior Secured Notes (Callable 01/15/17 @ 105.53) | (BB-, B1) | 01/15/22 | 7.375 | 606,000 |
| TOTAL CORPORATE BONDS (Cost \$370,696,104) | | | | | 381,052,676 |
| BANK LOANS (18.1%) | | | | | |
| Aerospace & Defense (0.5%) | | | | | |
| 1,500 | LM U.S. Corp. Acquisition, Inc.# | (CCC, Caa2) | 10/26/20 | 9.500 | 1,537,500 |

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| | | | | | |
|---|---|--------------|----------|-------|-----------|
| Banking (0.5%) | | | | | |
| 1,500 | Ascensus, Inc.# | (CCC+, Caa1) | 12/11/20 | 9.000 | 1,535,625 |
| Beverages (0.9%) | | | | | |
| 1,260 | Atrium Innovations# | (CCC+, Caa2) | 07/13/21 | 7.750 | 1,287,569 |
| 1,500 | Del Monte Foods, Inc.# | (CCC+, Caa1) | 08/18/21 | 8.250 | 1,523,910 |
| | | | | | 2,811,479 |
| Chemicals (3.0%) | | | | | |
| 1,965 | Ascend Performance Materials Operations LLC# | (B+, B2) | 04/10/18 | 6.750 | 1,896,225 |
| 2,000 | Oxbow Carbon & Minerals Holdings, Inc.# | (BB-, B2) | 01/18/20 | 8.000 | 2,062,500 |
| 3,000 | Ravago Holdings America, Inc.# | (BB-, B2) | 12/18/20 | 5.500 | 3,016,890 |
| 2,000 | Royal Adhesives and Sealants# | (CCC+, Caa2) | 01/31/19 | 9.750 | 2,030,000 |
| | | | | | 9,005,615 |
| Consumer Products (1.0%) | | | | | |
| 3,000 | Ranpak Corp.# | (B-, Caa1) | 04/23/20 | 8.500 | 3,090,000 |
| Diversified Capital Goods (0.6%) | | | | | |
| 867 | Flint Group Holdings Sarl# | (NR, NR) | 06/30/18 | 7.334 | 836,319 |
| 1,222 | Flint Group Holdings Sarl# | (NR, NR) | 12/31/18 | 7.334 | 1,116,687 |
| | | | | | 1,953,006 |
| Energy - Exploration & Production (0.8%) | | | | | |
| 1,750 | Delek Benelux B.V. # | (NR, NR) | 02/08/17 | 5.365 | 2,361,438 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|---|--------------------------|----------|--------|--------------|
| BANK LOANS | | | | | |
| Financial Services (0.7%) | | | | | |
| \$ 2,000 | MergerMarket U.S.A.# | (CCC+, Caa2) | 01/07/22 | 7.500 | \$ 2,015,000 |
| Gaming (1.2%) | | | | | |
| 2,000 | CityCenter Holdings LLC# | (B+, B3) | 10/16/20 | 5.000 | 2,026,880 |
| 2,000 | CKX Entertainment, Inc.# | (B+, B1) | 06/21/17 | 9.000 | 1,750,000 |
| | | | | | 3,776,880 |
| Health Services (0.3%) | | | | | |
| 907 | Catalent Pharma Solutions, Inc.# | (B, Caa1) | 12/31/17 | 6.500 | 921,739 |
| Hotels (0.6%) | | | | | |
| 1,750 | Four Seasons Holdings, Inc.# | (B-, Caa1) | 12/28/20 | 6.250 | 1,798,125 |
| Investments & Misc. Financial Services (0.7%) | | | | | |
| 1,975 | StoneRiver Group LP# | (CCC+, Caa1) | 05/29/20 | 8.500 | 2,001,659 |
| Leisure (0.3%) | | | | | |
| 815 | Deluxe Entertainment Services Group, Inc.# | (CCC+, B2) | 07/03/17 | 8.000 | 818,432 |
| Machinery (0.7%) | | | | | |
| 2,250 | CPM Acquisition Corp.# | (B, Caa1) | 03/01/18 | 10.250 | 2,278,125 |
| Oil Field Equipment & Services (0.7%) | | | | | |
| 2,000 | Shelf Drilling Holdings Ltd.# | (B+, B2) | 10/08/18 | 10.000 | 2,038,750 |
| Printing & Publishing (0.7%) | | | | | |
| 1,217 | Harland Clarke Holdings Corp.# | (B+, B1) | 06/30/17 | 5.497 | 1,226,016 |
| 4,445 | hibu PLC# | (NR, NR) | 07/31/14 | 3.909 | 1,001,188 |
| | | | | | 2,227,204 |
| Software/Services (2.0%) | | | | | |
| 1,539 | Decision Insight Information Group U.S.# | (B, B1) | 01/04/17 | 7.000 | 1,540,261 |

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| | | | | | |
|-------|-------------------------------------|------------|----------|-------|-----------|
| 2,000 | SafeNet, Inc.# | (B, B3) | 04/12/15 | 6.159 | 1,998,760 |
| 2,500 | Wall Street Systems Holdings, Inc.# | (B-, Caa2) | 10/25/20 | 9.250 | 2,521,875 |
| | | | | | 6,060,896 |

Specialty Retail (0.8%)

| | | | | | |
|-------|----------------------------|-------------|----------|-------|-----------|
| 2,500 | BJ s Wholesale Club, Inc.# | (CCC, Caa2) | 03/31/20 | 8.500 | 2,580,737 |
|-------|----------------------------|-------------|----------|-------|-----------|

Support-Services (0.5%)

| | | | | | |
|-------|---------------------------|------------|----------|-------|-----------|
| 1,500 | Redtop Acquisitions Ltd.# | (CCC+, B3) | 06/03/21 | 8.250 | 1,535,625 |
|-------|---------------------------|------------|----------|-------|-----------|

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|---|--|--------------------------|----------|-------|--------------|
| BANK LOANS | | | | | |
| Telecom - Integrated/Services (1.0%) | | | | | |
| \$ 2,000 | Coronado Guarantor LLC# | (CCC+, Caa1) | 05/25/21 | 8.750 | \$ 2,025,000 |
| 949 | LTS Buyer LLC# | (CCC+, Caa1) | 03/28/21 | 8.000 | 971,283 |
| | | | | | 2,996,283 |
| Telecom - Wireless (0.6%) | | | | | |
| 2,000 | Maritime Telecommunications Network, Inc.# | (B+, NR) | 03/04/16 | 7.500 | 1,740,000 |
| Theaters & Entertainment (0.0%) | | | | | |
| 2 | Technicolor S.A.#^ | (CCC+, NR) | 05/26/17 | 9.350 | 1,931 |
| TOTAL BANK LOANS (Cost \$55,334,055) | | | | | 55,086,049 |
| ASSET BACKED SECURITIES (0.9%) | | | | | |
| Collateralized Debt Obligations (0.9%) | | | | | |
| 2,000 | CIFC Funding Ltd., 2013-4A, Rule 144A # | (NR, Ba3) | 11/27/24 | 5.006 | 1,843,178 |
| 1,000 | Shackleton I CLO Ltd., 2012-1A, Rule 144A # | (BB, NR) | 08/14/23 | 6.439 | 999,837 |
| TOTAL ASSET BACKED SECURITIES (Cost \$2,789,550) | | | | | 2,843,015 |
| Number of Shares | | | | | |
| COMMON STOCKS (0.2%) | | | | | |
| Building & Construction (0.1%) | | | | | |
| 22,800 | Ashton Woods U.S.A. LLC, Class B^* | | | | 339,948 |
| Building Materials (0.0%) | | | | | |
| 619 | Dayton Superior Corp.^* | | | | |
| Chemicals (0.0%) | | | | | |
| 4,893 | Huntsman Corp. | | | | 107,255 |
| Gaming (0.0%) | | | | | |

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| | | |
|--------|---------------------|--------|
| 55,100 | Majestic Holdco LLC | 44,080 |
|--------|---------------------|--------|

Media - Broadcast (0.1%)

| | | |
|--------|-------------------------------|---------|
| 43,413 | Cumulus Media, Inc., Class A* | 290,433 |
|--------|-------------------------------|---------|

| | | |
|---|--|---------|
| TOTAL COMMON STOCKS (Cost \$398,239) | | 781,716 |
|---|--|---------|

PREFERRED STOCK (0.0%)

Building Materials (0.0%)

| | |
|-----|--|
| 688 | Dayton Superior Corp.^* (Cost \$250,835) |
|-----|--|

WARRANT (0.0%)

Printing & Publishing (0.0%)

| | |
|-------|--|
| 5,735 | The Readers Digest Association, Inc., strike price \$0.00, expires 02/19/14^* (Cost \$) |
|-------|--|

SHORT-TERM INVESTMENTS (4.1%)

| | | |
|-----------|--|-----------|
| 9,560,133 | State Street Navigator Prime Portfolio, 0.05%§§ | 9,560,133 |
|-----------|--|-----------|

| Par (000) | | Maturity | Rate% | Value |
|---|--|----------|-------|----------------|
| SHORT-TERM INVESTMENTS | | | | |
| \$ 2,930 | State Street Bank and Trust Co. Euro Time Deposit | 02/03/14 | 0.010 | \$ 2,930,000 |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$12,490,133) | | | | 12,490,133 |
| TOTAL INVESTMENTS AT VALUE (148.3%) (Cost \$441,958,916) | | | | 452,253,589 |
| LIABILITIES IN EXCESS OF OTHER ASSETS (-48.3%) | | | | (147,369,154) |
| NET ASSETS (100.0%) | | | | \$ 304,884,435 |

INVESTMENT ABBREVIATIONS

NR = Not Rated

PIK = Payment in Kind

Reg S = Regulation S

Credit ratings given by the Standard & Poor's Division of The McGraw-Hill Companies, Inc. (S&P) and Moody's Investors Service, Inc. (Moody's) are unaudited.

Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At January 31, 2014, these securities amounted to a value of \$174,864,619 or 57.4% of net assets.

§ Security or portion thereof is out on loan.

This security is denominated in Euro.

Variable rate obligations The interest rate is the rate as of January 31, 2014.

£ This security is denominated in British Pound.

^ Not readily marketable security; security is valued at fair value as determined in good faith by, or under the direction of, the Board of Trustees.

∅ Bond is currently in default.

* Non-income producing security.

§§ Represents security purchased with cash collateral received for securities on loan. The rate shown is the annualized one-day yield at January 31, 2014.

At January 31, 2014, Open Forward Foreign Currency Contracts were as follows:

| Forward Foreign Currency to be Purchased (Local) | Forward Foreign Currency to be Sold (Local) | Expiration Date | Counterparty | Value on Settlement Date | Current Value | Net Unrealized Appreciation/ (Depreciation) |
|---|--|----------------------------|---------------------|-------------------------------------|--------------------------|--|
| EUR 3,600,000 | USD 4,867,326 | 04/16/14 | Morgan Stanley | \$ 4,867,326 | \$ 4,854,931 | \$ (12,395) |
| USD 23,358,087 | EUR 17,100,000 | 04/16/14 | Morgan Stanley | (23,358,087) | (23,060,923) | 297,164 |
| USD 8,508,760 | GBP 5,200,000 | 04/16/14 | Morgan Stanley | (8,508,760) | (8,541,365) | (32,605) |
| | | | | | | \$ 252,164 |

Currency Abbreviations:

EUR = Euro

GBP = British Pound

USD = United States Dollar

SECURITY VALUATION 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 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. Short-term fixed income securities that will mature in 60 days or less may be valued at amortized cost. 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. The forward is valued at the net of the present value and the spot rate and are generally categorized as Level 2. 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. The Fund may utilize a service provided by an independent third party which has been approved by the Board of Trustees 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 investment adviser to be unreliable, the market price may be determined by the investment adviser using quotations from one or more broker/dealers or at the transaction price if the security has recently been purchased and no value has yet been obtained from a pricing service or pricing broker. When reliable prices are not readily available, such as when the value of a security has been significantly affected by events after the close of the exchange or market on which the security is principally traded, but before the Fund calculates its net asset value, the Fund values these securities as determined in accordance with procedures approved by the Fund's Board of Trustees.

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 measurement date. These inputs are summarized in the three broad levels listed below:

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)

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

The following is a summary of the inputs used as of January 31, 2014 in valuing the Fund's assets and liabilities carried at fair value:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------------------|------------|----------------|---------------|----------------|
| Investments in Securities | | | | |
| Corporate Bonds | \$ | \$ 381,046,760 | \$ 5,916 | \$ 381,052,676 |
| Bank Loans | | 42,330,861 | 12,755,188 | 55,086,049 |
| Asset Backed Securities | | 2,843,015 | | 2,843,015 |
| Common Stocks | 397,688 | 44,080 | 339,948 | 781,716 |
| Preferred Stock | | | 0 | 0 |
| Warrant | | | 0 | 0 |
| Short-term Investments | | 12,490,133 | | 12,490,133 |
| Other Financial Instruments* | | | | |
| Forward Foreign Currency Contracts | | 252,164 | | 252,164 |
| | \$ 397,688 | \$ 439,007,013 | \$ 13,101,052 | \$ 452,505,753 |

* Other financial instruments include unrealized appreciation/(depreciation) on forward foreign currency contracts. The following is a reconciliation of investments as of January 31, 2014 in which significant unobservable inputs (Level 3) were used in determining value. Transfers in or out of Level 3 represent the ending value of any security or instrument where a change in the level has occurred from the beginning to the end of the period.

| | Corporate Bonds | Bank Loans | Asset Backed Securities | Common Stocks | Preferred Stock | Warrant | Total |
|--|-----------------|---------------|-------------------------|---------------|-----------------|---------|---------------|
| Balance as of October 31, 2013 | \$ 7,818 | \$ | \$ 1,793,400 | \$ 339,948 | \$ 0 | \$ 0 | \$ 2,141,166 |
| Accrued discounts/premiums | 0 | 341 | 4,049 | | | | 4,390 |
| Purchases | (1,902) | 1,477,500 | | | | | 1,475,598 |
| Sales | | | | | | | |
| Realized gain/(loss) | | | | | | | |
| Change in unrealized appreciation/(depreciation) | 0 | 57,784 | 45,729 | | | | 103,513 |
| Transfers into Level 3 | | 11,219,563 | | | | | 11,219,563 |
| Transfers out of Level 3 | | | (1,843,178) | | | | (1,843,178) |
| Balance as of January 31, 2014 | \$ 5,916 | \$ 12,755,188 | \$ | \$ 339,948 | \$ 0 | \$ 0 | \$ 13,101,052 |
| Net change in unrealized appreciation/(depreciation) from investments still held | \$ 0 | \$ 57,784 | \$ 0 | \$ 0 | \$ 0 | \$ 0 | \$ 57,784 |

as of January 31, 2014

The Fund follows Financial Accounting Standards Board (FASB) amendments to authoritative guidance which require the Fund to disclose details of transfers in and out of Level 1 and Level 2 measurements and Level 2 and Level 3 measurements and the reasons for the transfers. For the quarter ended January 31, 2014, there were no transfers in and out of Level 1 and Level 2, but there was \$11,219,563 transferred out from Level 2 to Level 3, due to lack of observable market data because of decrease in market activity. \$1,843,178 transferred out from Level 3 to Level 2 as a result of the availability of a pricing source supported by observable inputs. All transfers are assumed to occur at the end of the reporting period.

Federal Income Tax Cost At January 31, 2014, the cost of investments (excluding foreign currency related transactions) and net unrealized appreciation/(depreciation) for income tax purposes were as follows:

| | | |
|--|----|-------------|
| Cost of investments | \$ | 441,958,916 |
| Unrealized appreciation | \$ | 17,928,859 |
| Unrealized depreciation | | (7,634,186) |
| Net unrealized appreciation/(depreciation) | \$ | 10,294,673 |

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

Item 2: Controls and Procedures

(a) As of a date within 90 days from the filing date of this report, the principal executive officer and principal financial officer concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940 (the "Act")), were effective based on their evaluation of the disclosure controls and procedures required by Rule 30a-3(b) under the Act and Rules 13a-15(b) or 15d-15(b) under the Securities and Exchange Act of 1934.

(b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Act) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3: Exhibits

1. The certifications of the registrant as required by Rule 30a-2(a) under the Act are exhibits to this report.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

CREDIT SUISSE HIGH YIELD BOND FUND

/s/John G. Popp

Name: John G. Popp
Title: Chief Executive Officer and President
Date: March 18, 2014

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

/s/John G. Popp

Name: John G. Popp
Title: Chief Executive Officer and President
Date: March 18, 2014

/s/Bruce S. Rosenberg

Name: Bruce S. Rosenberg
Title: Chief Financial Officer
Date: March 18, 2014