

CREDIT SUISSE HIGH YIELD BOND FUND
Form N-Q
March 21, 2016

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, 2015 to January 31, 2016

Item 1: Schedule of Investments

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

January 31, 2016 (unaudited)

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|--|--------------------------------------|-----------------|--------------|--------------|
| CORPORATE BONDS (114.9%) | | | | | |
| Advertising (5.6%) | | | | | |
| \$ 885 | Clear Channel Worldwide Holdings, Inc., Global Company Guaranteed Notes (Callable 11/15/17 @ 103.25) | (B-, B2) | 11/15/22 | 6.500 | \$ 790,969 |
| 1,000 | Clear Channel Worldwide Holdings, Inc., Series B, Global Company Guaranteed Notes (Callable 02/29/16 @ 105.72) | (B-, Caa1) | 03/15/20 | 7.625 | 828,750 |
| 2,564 | Clear Channel Worldwide Holdings, Inc., Series B, Global Company Guaranteed Notes (Callable 11/15/17 @ 103.25) | (B-, B2) | 11/15/22 | 6.500 | 2,384,520 |
| 1,800 | Nexstar Broadcasting, Inc., Rule 144A, Company Guaranteed Notes (Callable 02/15/18 @ 103.06) ¹ | (B+, B3) | 02/15/22 | 6.125 | 1,714,500 |
| 2,825 | Southern Graphics, Inc., Rule 144A, Company Guaranteed Notes (Callable 02/29/16 @ 106.28) ¹ | (CCC+, Caa1) | 10/15/20 | 8.375 | 2,874,437 |
| 4,250 | WMG Acquisition Corp., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 104.50) ¹ | (B, B1) | 01/15/21 | 6.000 | 4,345,625 |
| | | | | | 12,938,801 |
| Auto Parts & Equipment (2.1%) | | | | | |
| 360 | EnerSys, Rule 144A, Company Guaranteed Notes (Callable 01/30/23 @ 100.00) ¹ | (BB+, Ba2) | 04/30/23 | 5.000 | 356,400 |
| 2,650 | MPG Holdco I, Inc., Global Company Guaranteed Notes (Callable 10/15/17 @ 105.53) | (B+, B3) | 10/15/22 | 7.375 | 2,565,544 |
| 500 | Schaeffler Holding Finance B.V., 6.875% Cash, 7.625% PIK, Rule 144A, Senior Secured | (B, Ba3) | 08/15/18 | 14.500 | 515,000 |

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Notes
(Callable 02/29/16 @ 103.44)^{1,2}

| | | | | | |
|-------|---|-----------|----------|-------|-----------|
| 5,000 | UCI International LLC, Global Company Guaranteed Notes (Callable 02/29/16 @ 102.16) | (CCC, Ca) | 02/15/19 | 8.625 | 1,425,000 |
| | | | | | 4,861,944 |

Banking (1.5%)

| | | | | | |
|-------|---|----------|----------|-------|-----------|
| 3,340 | CCRE Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 02/29/16 @ 102.91) ¹ | (B+, B1) | 02/15/18 | 7.750 | 3,423,500 |
|-------|---|----------|----------|-------|-----------|

Building & Construction (3.1%)

| | | | | | |
|-------|---|--------------|----------|-------|-----------|
| 2,875 | AV Homes, Inc., Global Company Guaranteed Notes (Callable 07/01/16 @ 106.38) | (B-, Caa1) | 07/01/19 | 8.500 | 2,846,250 |
| 600 | K Hovnanian Enterprises, Inc., Global Senior Secured Notes | (CCC+, B1) | 11/01/21 | 2.000 | 291,000 |
| 1,860 | NCI Building Systems, Inc., Rule 144A, Company Guaranteed Notes (Callable 01/15/18 @ 106.19) ¹ | (BB-, B3) | 01/15/23 | 8.250 | 1,943,700 |
| 2,100 | PriSo Acquisition Corp., Rule 144A, Senior Unsecured Notes (Callable 05/15/18 @ 104.50) ¹ | (CCC+, Caa1) | 05/15/23 | 9.000 | 1,963,500 |
| | | | | | 7,044,450 |

Building Materials (3.5%)

| | | | | | |
|-------|---|------------|----------|--------|-----------|
| 775 | American Builders & Contractors Supply Co., Inc., Rule 144A, Senior Unsecured Notes (Callable 12/15/18 @ 104.31) ¹ | (BB-, B3) | 12/15/23 | 5.750 | 792,437 |
| 3,650 | Euramax International, Inc., Rule 144A, Senior Secured Notes (Callable 02/15/18 @ 109.00) ¹ | (B-, Caa2) | 08/15/20 | 12.000 | 3,303,250 |
| 2,750 | Headwaters, Inc., Global Company Guaranteed Notes (Callable 02/29/16 @ 103.63) | (B, B3) | 01/15/19 | 7.250 | 2,818,750 |
| 1,075 | Summit Materials Finance Corp., Global Company Guaranteed Notes (Callable 07/15/18 @ 103.06) | (B, Caa2) | 07/15/23 | 6.125 | 1,042,750 |

7,957,187

Cable & Satellite TV (9.3%)

| | | | | | |
|-------|---|------------|----------|-------|-----------|
| 2,000 | Altice Financing S.A., Rule 144A, Senior Secured Notes (Callable 12/15/16 @ 104.88) ¹ | (BB-, B1) | 01/15/22 | 6.500 | 2,000,000 |
| 1,000 | Altice Luxembourg S.A., Rule 144A, Company Guaranteed Notes (Callable 02/15/20 @ 103.81) ¹ | (B, B3) | 02/15/25 | 7.625 | 892,500 |
| 4,000 | Block Communications, Inc., Rule 144A, Senior Unsecured Notes (Callable 02/29/16 @ 103.63) ¹ | (B+, B1) | 02/01/20 | 7.250 | 3,990,000 |
| 1,315 | CSC Holdings LLC, Global Senior Unsecured Notes | (BB, Ba2) | 06/01/24 | 5.250 | 1,163,775 |
| 2,000 | DISH DBS Corp., Global Company Guaranteed Notes | (BB-, Ba3) | 06/01/21 | 6.750 | 2,045,000 |
| 1,250 | Midcontinent Communications & Midcontinent Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 08/01/16 @ 104.69) ¹ | (B, B3) | 08/01/21 | 6.250 | 1,268,750 |
| 2,165 | Midcontinent Communications & Midcontinent Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 08/15/18 @ 105.16) ¹ | (B, B3) | 08/15/23 | 6.875 | 2,197,475 |
| 800 | Neptune Finco Corp., Rule 144A, Senior Secured Notes (Callable 10/15/20 @ 103.31) ¹ | (BB-, Ba1) | 10/15/25 | 6.625 | 832,000 |

| Par (000) | Ratings | | Maturity | Rate% | Value |
|------------------------------------|---|------------|----------|--------|--------------|
| | | | | | |
| CORPORATE BONDS (continued) | | | | | |
| Cable & Satellite TV | | | | | |
| \$ 1,000 | Neptune Finco Corp., Rule 144A, Senior Unsecured Notes (Callable 10/15/20 @ 105.44) ¹ | (B-, B2) | 10/15/25 | 10.875 | \$ 1,060,000 |
| 1,700 | Numericable-SFR SAS, Rule 144A, Senior Secured Notes (Callable 05/15/17 @ 104.50) ¹ | (B+, B1) | 05/15/22 | 6.000 | 1,683,000 |
| 2,800 | Numericable-SFR SAS, Rule 144A, Senior Secured Notes (Callable 05/15/19 @ 103.13) ¹ | (B+, B1) | 05/15/24 | 6.250 | 2,744,000 |
| 1,000 | Virgin Media Finance PLC, Rule 144A, Company Guaranteed Notes (Callable 04/15/18 @ 103.50) ^{1,3} | (B, B2) | 04/15/23 | 7.000 | 1,485,737 |
| | | | | | 21,362,237 |
| Chemicals (7.9%) | | | | | |
| 2,650 | A Schulman, Inc., Rule 144A, Company Guaranteed Notes (Callable 06/01/18 @ 105.16) ¹ | (B+, B3) | 06/01/23 | 6.875 | 2,398,250 |
| 300 | Axalta Coating Systems Dutch Holding B, Rule 144A, Company Guaranteed Notes (Callable 02/29/16 @ 105.53) ¹ | (B, B3) | 05/01/21 | 7.375 | 315,561 |
| 350 | Axiall Corp., Global Company Guaranteed Notes (Callable 05/15/18 @ 102.44) | (BB, Ba3) | 05/15/23 | 4.875 | 330,750 |
| 1,400 | Blue Cube Spinco, Inc., Rule 144A, Company Guaranteed Notes (Callable 10/15/20 @ 105.00) ¹ | (BB+, Ba1) | 10/15/25 | 10.000 | 1,519,000 |
| 3,025 | Chemtura Corp., Company Guaranteed Notes (Callable 07/15/16 @ 104.31) | (BB-, B1) | 07/15/21 | 5.750 | 3,017,437 |
| 975 | GCP Applied Technologies, Inc. Rule 144A, Company Guaranteed Notes (Callable 02/01/19 @ 104.75) ¹ | (B+, B1) | 02/01/23 | 9.500 | 1,033,500 |
| 3,196 | GrafTech International Ltd., Global Company Guaranteed Notes | (B, Caa1) | 11/15/20 | 6.375 | 1,837,700 |

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| | | | | | |
|-------|---|------------|----------|-------|------------|
| | (Callable 11/15/16 @ 103.19) | | | | |
| 1,150 | Ineos Group Holdings S.A., Rule 144A, Company Guaranteed Notes (Callable 02/29/16 @ 103.06) ^{1,4} | (B-, B3) | 08/15/18 | 6.125 | 1,152,875 |
| 1,100 | Nufarm Australia Ltd., Rule 144A, Company Guaranteed Notes (Callable 03/03/16 @ 104.78) ¹ | (B+, B1) | 10/15/19 | 6.375 | 1,060,125 |
| 2,175 | OMNOVA Solutions, Inc., Global Company Guaranteed Notes (Callable 02/29/16 @ 101.97) | (B-, B2) | 11/01/18 | 7.875 | 2,164,125 |
| 272 | Reichhold Industries, Inc., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 100.00) ^{1,5,6} | (NR, NR) | 05/08/17 | 9.000 | 114,095 |
| 2,400 | The Chemours Co., Rule 144A, Senior Unsecured Notes (Callable 05/15/20 @ 103.50) ^{1,4} | (BB-, B1) | 05/15/25 | 7.000 | 1,470,000 |
| 1,025 | Tronox Finance LLC, Global Company Guaranteed Notes (Callable 02/29/16 @ 104.78) | (B+, Caa1) | 08/15/20 | 6.375 | 638,063 |
| 1,250 | Univar U.S.A., Inc., Rule 144A, Company Guaranteed Notes (Callable 07/15/18 @ 103.38) ¹ | (B, Caa1) | 07/15/23 | 6.750 | 1,109,375 |
| | | | | | 18,160,856 |

Consumer/Commercial/Lease Financing

(1.7%)

| | | | | | |
|-------|--|--------------|----------|-------|-----------|
| 4,500 | Infinity Acquisition Finance Corp., Rule 144A, Senior Secured Notes (Callable 08/01/17 @ 103.63) ¹ | (CCC+, Caa2) | 08/01/22 | 7.250 | 3,847,500 |
|-------|--|--------------|----------|-------|-----------|

Electronics (0.2%)

| | | | | | |
|-----|--|----------|----------|-------|---------|
| 500 | Microsemi Corp. Rule 144A, Company Guaranteed Notes (Callable 01/15/19 @ 106.84) ¹ | (B+, B2) | 04/15/23 | 9.125 | 528,750 |
|-----|--|----------|----------|-------|---------|

Energy - Exploration & Production (4.3%)

| | | | | | |
|-------|---|-------------|----------|-------|-----------|
| 4,514 | Bonanza Creek Energy, Inc., Global Company Guaranteed Notes (Callable 04/15/17 @ 103.38) | (CCC+, B3) | 04/15/21 | 6.750 | 1,794,315 |
| 2,639 | Comstock Resources, Inc., Company Guaranteed Notes | (CCC, Caa3) | 04/01/19 | 7.750 | 336,473 |

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| | | | | | |
|-------|--|------------|----------|--------|-----------|
| | (Callable 02/29/16 @ 103.88) | | | | |
| 2,100 | Det Norske Oljeselskap ASA, Rule 144A, Subordinated Notes (Callable 05/27/19 @ 105.13) ¹ | (NR, NR) | 05/27/22 | 10.250 | 1,711,500 |
| 600 | Energy XXI Gulf Coast, Inc., Global Company Guaranteed Notes (Callable 03/15/19 @ 103.44) | (CCC-, Ca) | 03/15/24 | 6.875 | 36,000 |
| 4,350 | EPL Oil & Gas, Inc., Global Company Guaranteed Notes (Callable 02/29/16 @ 102.06) ⁴ | (CCC, Ca) | 02/15/18 | 8.250 | 261,000 |
| 479 | Harkand Finance, Inc., 7.800% Cash, 0.600% PIK, Reg S, Rule 144A, Senior Secured Notes (Callable 03/28/16 @ 104.50) ^{1,2,7} | (NR, NR) | 03/28/19 | 8.400 | 277,766 |
| 2,784 | Oasis Petroleum, Inc., Company Guaranteed Notes (Callable 11/01/16 @ 103.25) ⁴ | (B+, B2) | 11/01/21 | 6.500 | 1,684,320 |
| 350 | Oasis Petroleum, Inc., Global Company Guaranteed Notes (Callable 09/15/17 @ 103.44) ⁴ | (B+, B2) | 03/15/22 | 6.875 | 204,750 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|---|--------------------------|----------|-------|--------------|
| CORPORATE BONDS (continued) | | | | | |
| Energy - Exploration & Production | | | | | |
| \$ 1,647 | PDC Energy, Inc., Global Company Guaranteed Notes (Callable 10/15/17 @ 103.88) | (B+, B2) | 10/15/22 | 7.750 | \$ 1,572,885 |
| 4,026 | Stone Energy Corp., Global Company Guaranteed Notes (Callable 11/15/17 @ 103.75) | (B-, Caa1) | 11/15/22 | 7.500 | 1,087,020 |
| 3,000 | W&T Offshore, Inc., Global Company Guaranted Notes (Callable 02/29/16 @ 104.25) | (CCC+, Caa1) | 06/15/19 | 8.500 | 810,000 |
| 350 | Whiting Petroleum Corp., Company Guaranteed Notes (Callable 12/15/20 @ 100.00) ⁴ | (BB-, Ba3) | 03/15/21 | 5.750 | 221,375 |
| | | | | | 9,997,404 |
| Food - Wholesale (1.0%) | | | | | |
| 2,250 | Dole Food Co., Inc., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 103.63) ¹ | (CCC+, B3) | 05/01/19 | 7.250 | 2,210,625 |
| Forestry & Paper (0.1%) | | | | | |
| 300 | Lecta S.A., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 106.66) ^{1,8} | (B, B2) | 05/15/19 | 8.875 | 335,473 |
| 950 | Stone & Webster, Inc. ^{5,6,9} | (NR, NR) | 10/23/19 | 0.000 | 1,722 |
| | | | | | 337,195 |
| Gaming (1.1%) | | | | | |
| 896 | Choctaw Resort Development Enterprise, Rule 144A, Senior Unsecured Notes (Callable 02/29/16 @ 100.00) ¹ | (B-, Caa1) | 11/15/19 | 7.250 | 864,640 |
| 1,500 | Safari Holding Verwaltungs GmbH, Rule 144A, Senior Secured Notes (Callable 02/15/17 @ 104.13) ^{1,8} | (B, B2) | 02/15/21 | 8.250 | 1,710,583 |
| | | | | | 2,575,223 |

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Gas Distribution (4.6%)

| | | | | | |
|-------|--|-----------|----------|-------|------------|
| 3,469 | Energy Transfer Equity LP, Senior Secured Notes | (BB, Ba2) | 10/15/20 | 7.500 | 3,070,065 |
| 2,750 | Genesis Energy Finance Corp., Company Guaranteed Notes (Callable 06/15/19 @ 102.81) | (B+, B1) | 06/15/24 | 5.625 | 2,021,250 |
| 1,450 | Genesis Energy Finance Corp., Global Company Guaranteed Notes (Callable 02/15/17 @ 102.88) | (B+, B1) | 02/15/21 | 5.750 | 1,167,250 |
| 4,525 | Holly Energy Finance Corp., Global Company Guaranteed Notes (Callable 03/01/16 @ 103.25) | (BB, B1) | 03/01/20 | 6.500 | 4,321,375 |
| | | | | | 10,579,940 |

Health Facilities (2.8%)

| | | | | | |
|-------|---|------------|----------|-------|-----------|
| 4,050 | Covenant Surgical Partners, Inc., Rule 144A, Senior Secured Notes (Callable 08/01/16 @ 106.56) ¹ | (B-, B3) | 08/01/19 | 8.750 | 3,948,750 |
| 2,100 | Tenet Healthcare Corp., Global Senior Unsecured Notes | (CCC+, B3) | 04/01/22 | 8.125 | 2,115,750 |
| 325 | Tenet Healthcare Corp., Global Senior Unsecured Notes ⁴ | (CCC+, B3) | 06/15/23 | 6.750 | 302,250 |
| | | | | | 6,366,750 |

Health Services (0.6%)

| | | | | | |
|-------|---|--------------|----------|-------|-----------|
| 1,500 | Emdeon, Inc., Rule 144A, Company Guaranteed Notes (Callable 08/15/17 @ 104.50) ¹ | (CCC+, Caa1) | 02/15/21 | 6.000 | 1,398,750 |
|-------|---|--------------|----------|-------|-----------|

Insurance Brokerage (2.9%)

| | | | | | |
|-------|--|--------------|----------|--------|-----------|
| 1,750 | Hub Holdings Finance, Inc., 8.125% Cash, 8.875% PIK, Rule 144A, Senior Unsecured Notes (Callable 02/29/16 @ 102.00) ^{1,2} | (CCC+, Caa2) | 07/15/19 | 17.000 | 1,496,250 |
| 1,275 | HUB International Ltd., Rule 144A, (Callable 02/15/17 @ 103.00) ¹ | (CCC+, B3) | 02/15/21 | 9.250 | 1,306,875 |
| 2,450 | HUB International Ltd., Rule 144A, Senior Unsecured Notes (Callable 10/01/16 @ 105.91) ¹ | (CCC+, Caa2) | 10/01/21 | 7.875 | 2,156,000 |
| 2,000 | National Financial Partners Corp., Rule 144A, Senior Unsecured Notes (Callable 07/15/16 @ 106.75) ¹ | (CCC+, Caa2) | 07/15/21 | 9.000 | 1,807,500 |
| | | | | | 6,766,625 |

Investments & Misc. Financial Services (4.1%)

| | | | | | |
|-------|--|-----------|----------|--------|-----------|
| 1,500 | Arrow Global Finance PLC, Rule 144A, Senior Secured Notes (Callable 03/01/16 @ 103.94) ^{1,3} | (BB-, B1) | 03/01/20 | 7.875 | 2,202,753 |
| 1,500 | Cabot Financial Luxembourg S.A., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 107.78) ^{1,3} | (B+, B2) | 10/01/19 | 10.375 | 2,276,693 |
| 2,250 | Jefferies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 04/01/16 @ 105.53) ¹ | (B, B1) | 04/01/20 | 7.375 | 1,890,000 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|---|--|--------------------------------------|-----------------|--------------|--------------|
| CORPORATE BONDS (continued) | | | | | |
| Investments & Misc. Financial Services | | | | | |
| \$ 1,400 | Jefferies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 04/15/17 @ 105.16) ¹ | (B, B1) | 04/15/22 | 6.875 | \$ 1,109,500 |
| 700 | Jefferies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 10/15/17 @ 105.63) ¹ | (B, B1) | 04/15/21 | 7.500 | 572,687 |
| 1,275 | Rialto Corp., Rule 144A, Company Guaranteed Notes (Callable 02/29/16 @ 103.50) ¹ | (B, B2) | 12/01/18 | 7.000 | 1,281,375 |
| | | | | | 9,333,008 |
| Machinery (0.4%) | | | | | |
| 1,050 | CNH Industrial Capital LLC, Company Guaranteed Notes ⁴ | (BB, Ba1) | 11/06/20 | 4.375 | 1,000,125 |
| Media Content (1.4%) | | | | | |
| 550 | Netflix, Inc., Global Senior Unsecured Notes | (B+, B1) | 03/01/24 | 5.750 | 567,875 |
| 750 | Netflix, Inc., Rule 144A, Senior Unsecured Notes ¹ | (B+, B1) | 02/15/25 | 5.875 | 777,188 |
| 1,710 | Sinclair Television Group, Inc., Global Company Guaranteed Notes (Callable 10/01/17 @ 103.06) | (B+, B1) | 10/01/22 | 6.125 | 1,765,575 |
| | | | | | 3,110,638 |
| Medical Products (0.8%) | | | | | |
| 1,950 | Sterigenics-Nordion Holdings LLC, Rule 144A, Senior Unsecured Notes (Callable 05/15/18 @ 104.88) ¹ | (CCC+, Caa1) | 05/15/23 | 6.500 | 1,869,563 |
| Metals & Mining - Excluding Steel (4.6%) | | | | | |
| 3,100 | Boart Longyear Management Pty. Ltd., Rule 144A, Company Guaranteed Notes (Callable 04/01/16 @ 103.50) ^{1,4} | (CCC+, Caa2) | 04/01/21 | 7.000 | 1,178,000 |

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|-------|--|-----------|----------|--------|------------|
| 426 | Boart Longyear Management Pty. Ltd., Rule 144A, Senior Secured Notes ¹ | (B, B3) | 10/01/18 | 10.000 | 310,980 |
| 1,800 | Eldorado Gold Corp., Rule 144A, Company Guaranteed Notes (Callable 12/15/16 @ 103.06) ¹ | (BB, Ba3) | 12/15/20 | 6.125 | 1,516,500 |
| 3,430 | Global Brass & Copper, Inc., Global Senior Secured Notes (Callable 06/01/16 @ 104.75) | (B+, B3) | 06/01/19 | 9.500 | 3,601,500 |
| 4,525 | Noranda Aluminum Acquisition Corp., Global Company Guaranteed Notes (Callable 03/01/16 @ 105.50) | (CCC-, C) | 06/01/19 | 11.000 | 452,500 |
| 6,100 | Taseko Mines Ltd., Company Guaranteed Notes (Callable 02/29/16 @ 103.88) | (B-, B3) | 04/15/19 | 7.750 | 3,324,500 |
| 3,100 | Xinergy Corp., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 104.63) ^{1,5,10} | (NR, NR) | 05/15/19 | 9.250 | 217,000 |
| | | | | | 10,600,980 |

Oil Field Equipment & Services (4.6%)

| | | | | | |
|-------|--|--------------|----------|-------|-----------|
| 4,500 | Calfrac Holdings LP, Rule 144A, Company Guaranteed Notes (Callable 02/29/16 @ 103.75) ¹ | (B, Caa1) | 12/01/20 | 7.500 | 1,822,860 |
| 4,080 | FTS International, Inc., Global Senior Secured Notes (Callable 05/01/17 @ 104.69) | (CCC+, Caa2) | 05/01/22 | 6.250 | 785,400 |
| 1,575 | Pacific Drilling V Ltd., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 103.63) ¹ | (B, Caa3) | 12/01/17 | 7.250 | 559,125 |
| 2,050 | Parker Drilling Co., Global Company Guaranteed Notes (Callable 01/15/18 @ 103.38) | (B+, B2) | 07/15/22 | 6.750 | 1,250,500 |
| 200 | Parker Drilling Co., Global Company Guaranteed Notes (Callable 08/01/16 @ 103.75) | (B+, B2) | 08/01/20 | 7.500 | 140,500 |
| 2,355 | Pioneer Energy Services Corp., Global Company Guaranteed Notes (Callable 03/15/17 @ 104.59) | (B+, B3) | 03/15/22 | 6.125 | 906,675 |
| 2,250 | Shelf Drilling Holdings Ltd., Rule 144A, Secured Notes (Callable 02/29/16 @ 104.31) ¹ | (B+, B1) | 11/01/18 | 8.625 | 1,586,250 |
| 3,575 | Sidewinder Drilling, Inc., Rule 144A, Senior Unsecured Notes (Callable 11/15/16 @ 104.88) ¹ | (CCC+, Ca) | 11/15/19 | 9.750 | 1,537,250 |
| 2,500 | | (BB, B1) | 01/15/19 | 7.875 | 2,037,500 |

Trinidad Drilling Ltd., Rule
144A, Company Guaranteed
Notes
(Callable 02/29/16 @ 101.97)¹

10,626,060

Oil Refining & Marketing (5.3%)

| | | | | | |
|-------|--|-----------|----------|-------|-----------|
| 1,000 | CITGO Petroleum Corp., Rule 144A, Senior Secured Notes (Callable 08/15/17 @ 104.69) ¹ | (B+, B3) | 08/15/22 | 6.250 | 962,500 |
| 4,100 | Coffeyville Finance, Inc., Global Company Guaranteed Notes (Callable 11/01/17 @ 103.25) | (BB-, B1) | 11/01/22 | 6.500 | 3,997,500 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|---|--|--------------------------------------|-----------------|--------------|--------------|
| CORPORATE BONDS (continued) | | | | | |
| Oil Refining & Marketing | | | | | |
| \$ 2,650 | Northern Tier Finance Corp., Global Senior Secured Notes (Callable 02/29/16 @ 105.34) | (BB-, B1) | 11/15/20 | 7.125 | \$ 2,534,460 |
| 4,000 | PBF Finance Corp., Global Senior Secured Notes (Callable 02/29/16 @ 104.13) ⁴ | (BBB-, B1) | 02/15/20 | 8.250 | 4,105,000 |
| 700 | Western Refining, Inc., Global Company Guaranteed Notes (Callable 04/01/17 @ 103.13) | (B+, B3) | 04/01/21 | 6.250 | 640,500 |
| | | | | | 12,239,960 |
| Packaging (2.7%) | | | | | |
| 250 | Ardagh Holdings U.S.A., Inc. Rule 144A, Company Guaranteed Notes (Callable 06/30/17 @ 103.00) ¹ | (CCC+, Caa1) | 06/30/21 | 6.000 | 226,875 |
| 200 | Ardagh Holdings U.S.A., Inc., Rule 144A, Company Guaranteed Notes (Callable 01/31/17 @ 103.38) ¹ | (CCC+, Caa1) | 01/31/21 | 6.750 | 190,500 |
| 700 | Ardagh Packaging Finance PLC, Rule 144A, Company Guaranteed Notes (Callable 02/29/16 @ 104.63) ^{1,8} | (CCC+, Caa1) | 10/15/20 | 9.250 | 786,975 |
| 4,150 | Reynolds Group Issuer LLC, Global Company Guaranteed Notes (Callable 02/29/16 @ 104.13) | (CCC+, Caa2) | 02/15/21 | 8.250 | 3,890,625 |
| 1,050 | SIG Combibloc Holdings S.C.A., Rule 144A, Senior Unsecured Notes (Callable 02/15/18 @ 103.88) ^{1,8} | (B-, Caa1) | 02/15/23 | 7.750 | 1,174,497 |
| | | | | | 6,269,472 |
| Personal & Household Products (1.5%) | | | | | |
| 3,390 | NBTY, Inc., Global Company Guaranteed Notes (Callable 02/29/16 @ 102.25) | (B-, B3) | 10/01/18 | 9.000 | 3,481,191 |

Pharmaceuticals (1.7%)

| | | | | | |
|-------|--|------------|----------|--------|-----------|
| 1,850 | AMAG Pharmaceuticals, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/01/18 @ 105.91) ^{1,4} | (B+, B3) | 09/01/23 | 7.875 | 1,688,125 |
| 525 | Capsugel S.A., 7.000 Cash%, 7.750% PIK, Rule 144A, Senior Unsecured Notes (Callable 02/16/16 @ 101.00) ^{1,2} | (B-, Caa1) | 05/15/19 | 14.750 | 514,172 |
| 1,000 | Valeant Pharmaceuticals International, Rule 144A, Company Guaranteed Notes (Callable 02/29/16 @ 103.38) ¹ | (B-, B1) | 08/15/21 | 6.750 | 975,000 |
| 750 | Valeant Pharmaceuticals International, Rule 144A, Company Guaranteed Notes (Callable 10/15/16 @ 103.19) ¹ | (B-, B1) | 10/15/20 | 6.375 | 723,750 |
| | | | | | 3,901,047 |

Printing & Publishing (1.6%)

| | | | | | |
|-------|---|-----------|----------|-------|-----------|
| 4,008 | Harland Clarke Holdings Corp., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 104.88) ¹ | (BB-, B1) | 08/01/18 | 9.750 | 3,747,480 |
|-------|---|-----------|----------|-------|-----------|

Property & Casualty Insurance (0.8%)

| | | | | | |
|-------|--|--------------|----------|-------|-----------|
| 2,500 | York Risk Services Holding Corp., Rule 144A, Company Guaranteed Notes (Callable 10/01/17 @ 106.38) ¹ | (CCC+, Caa2) | 10/01/22 | 8.500 | 1,928,125 |
|-------|--|--------------|----------|-------|-----------|

**Real Estate Development & Management
(0.2%)**

| | | | | | |
|-----|--|-----------|----------|-------|---------|
| 500 | DuPont Fabros Technology LP, Company Guaranteed Notes (Callable 06/15/18 @ 104.22) | (BB, Ba1) | 06/15/23 | 5.625 | 503,750 |
|-----|--|-----------|----------|-------|---------|

Real Estate Investment Trusts (3.7%)

| | | | | | |
|-------|---|-----------|----------|-------|-----------|
| 850 | ESH Hospitality, Inc., Rule 144A, Company Guaranteed Notes (Callable 05/01/20 @ 102.63) ¹ | (BB-, B3) | 05/01/25 | 5.250 | 822,902 |
| 4,400 | iStar, Inc., Senior Unsecured Notes (Callable 07/01/16 @ 102.50) | (B+, B2) | 07/01/19 | 5.000 | 4,152,500 |

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| | | | | | |
|---------------------------------------|--|--------------|----------|-------|-----------|
| 2,500 | QTS Finance Corp., Global Company Guaranteed Notes (Callable 08/01/17 @ 104.41) | (BB-, B2) | 08/01/22 | 5.875 | 2,546,875 |
| 875 | The Geo Group, Inc., Global Company Guaranteed Notes (Callable 02/29/16 @ 103.31) | (BB-, Ba3) | 02/15/21 | 6.625 | 897,969 |
| | | | | | 8,420,246 |
| Recreation & Travel (1.2%) | | | | | |
| 2,800 | ClubCorp Club Operations, Inc., Rule 144A, Company Guaranteed Notes (Callable 12/15/18 @ 106.19) ¹ | (B-, B3) | 12/15/23 | 8.250 | 2,688,000 |
| Software - Services (2.9%) | | | | | |
| 1,950 | Optimas OE Solutions, Inc., Rule 144A, Senior Secured Notes (Callable 06/01/18 @ 104.31) ¹ | (B-, B3) | 06/01/21 | 8.625 | 1,599,000 |
| 2,525 | Riverbed Technology, Inc., Rule 144A, Company Guaranteed Notes (Callable 03/01/18 @ 104.44) ¹ | (CCC+, Caa1) | 03/01/23 | 8.875 | 2,316,687 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|--|--------------------------|----------|--------|--------------|
| CORPORATE BONDS (continued) | | | | | |
| Software - Services | | | | | |
| \$ 1,875 | Sungard Availability Services Capital, Inc., Rule 144A, Company Guaranteed Notes (Callable 04/01/19 @ 104.38) ¹ | (CCC+, Caa1) | 04/01/22 | 8.750 | \$ 1,115,625 |
| 4,331 | Syniverse Holdings, Inc., Global Company Guaranteed Notes (Callable 02/29/16 @ 102.28) | (CCC+, Caa2) | 01/15/19 | 9.125 | 1,667,435 |
| | | | | | 6,698,747 |
| Specialty Retail (2.0%) | | | | | |
| 1,680 | Beverages & More, Inc., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 105.00) ¹ | (B-, Caa1) | 11/15/18 | 10.000 | 1,535,100 |
| 700 | Caleres, Inc., Global Company Guaranteed Notes (Callable 08/15/18 @ 104.69) | (BB, B1) | 08/15/23 | 6.250 | 694,750 |
| 1,660 | Penske Automotive Group, Inc., Global Company Guaranteed Notes (Callable 10/01/17 @ 102.88) | (B+, B1) | 10/01/22 | 5.750 | 1,655,850 |
| 1,100 | Takko Luxembourg 2 S.C.A., Rule 144A, Senior Secured Notes (Callable 04/15/16 @ 104.94) ^{1,8} | (CCC+, Caa1) | 04/15/19 | 9.875 | 654,676 |
| | | | | | 4,540,376 |
| Steel Producers/Products (0.9%) | | | | | |
| 2,685 | JMC Steel Group, Inc., Rule 144A, Senior Unsecured Notes (Callable 02/29/16 @ \$104.13) ^{1,4} | (B-, Caa1) | 03/15/18 | 8.250 | 2,013,750 |
| Support - Services (5.1%) | | | | | |
| 1,900 | Audatex North America, Inc., Rule 144A, Company Guaranteed Notes (Callable 11/01/18 @ 103.06) ¹ | (BB-, B1) | 11/01/23 | 6.125 | 1,921,375 |
| 3,125 | CoreLogic, Inc., Global Company Guaranteed Notes (Callable 06/01/16 @ 103.63) | (B+, Ba3) | 06/01/21 | 7.250 | 3,257,812 |
| 4,400 | H&E Equipment Services, Inc., Global Company Guaranteed Notes | (BB-, B3) | 09/01/22 | 7.000 | 4,048,000 |

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| | | | | | |
|-------|--|----------|----------|-------|------------|
| | (Callable 09/01/17 @ 103.50) ⁴ | | | | |
| 2,100 | Light Tower Rentals, Inc., Rule 144A, Senior Secured Notes (Callable 08/01/16 @ 106.09) ¹ | (B-, B3) | 08/01/19 | 8.125 | 939,750 |
| 725 | Safway Finance Corp., Rule 144A, Secured Notes (Callable 02/29/16 @ 103.50) ¹ | (B+, B3) | 05/15/18 | 7.000 | 714,125 |
| 765 | The Hertz Corp., Global Company Guaranteed Notes (Callable 02/29/16 @ 103.69) ⁴ | (B, B2) | 01/15/21 | 7.375 | 778,388 |
| | | | | | 11,659,450 |

Tech Hardware & Equipment (5.8%)

| | | | | | |
|-------|---|------------|----------|-------|------------|
| 2,010 | Anixter, Inc., Global Company Guaranteed Notes | (BB, Ba3) | 05/01/19 | 5.625 | 2,072,812 |
| 2,050 | Anixter, Inc., Rule 144A, Company Guaranteed Notes ¹ | (BB, Ba3) | 03/01/23 | 5.500 | 2,014,125 |
| 1,550 | Avaya, Inc., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 103.50) ¹ | (B, B1) | 04/01/19 | 7.000 | 1,038,500 |
| 1,750 | Avaya, Inc., Rule 144A, Senior Secured Notes (Callable 02/29/16 @ 104.50) ¹ | (B, B1) | 04/01/19 | 9.000 | 1,194,375 |
| 3,584 | Belden, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/01/17 @ 102.75) ¹ | (B+, Ba3) | 09/01/22 | 5.500 | 3,440,640 |
| 1,950 | CommScope Technologies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 06/15/20 @ 103.00) ¹ | (B, B2) | 06/15/25 | 6.000 | 1,901,250 |
| 2,250 | Dell, Inc., Global Senior Unsecured Notes | (BB+, Ba3) | 04/15/38 | 6.500 | 1,788,750 |
| | | | | | 13,450,452 |

Telecom - Satellite (3.3%)

| | | | | | |
|-------|---|--------------|----------|-------|-----------|
| 4,500 | Hughes Satellite Systems Corp., Global Company Guaranteed Notes | (BB-, B3) | 06/15/21 | 7.625 | 4,865,625 |
| 500 | Intelsat Jackson Holdings S.A., Global Company Guaranteed Notes (Callable 02/29/16 @ 103.63) | (B+, B3) | 04/01/19 | 7.250 | 456,250 |
| 1,250 | Intelsat Jackson Holdings S.A., Global Company Guaranteed Notes (Callable 04/01/16 @ 103.75) | (B+, B3) | 04/01/21 | 7.500 | 1,075,000 |
| 1,500 | Intelsat Jackson Holdings S.A., Global Company Guaranteed Notes (Callable 12/15/17 @ 103.31) ⁴ | (CCC+, Caa1) | 12/15/22 | 6.625 | 978,750 |
| 700 | | (CCC+, Caa2) | 06/01/21 | 7.750 | 308,000 |

Intelsat Luxembourg S.A., Global
 Company Guaranteed Notes (Callable
 06/01/17 @ 103.88)

7,683,625

Telecom - Wireless (3.2%)

| | | | | | |
|-------|--|------------|----------|-------|-----------|
| 625 | Sprint Corp., Global Company Guaranteed Notes | (B+, Caa1) | 09/15/23 | 7.875 | 448,437 |
| 1,600 | Sprint Corp., Global Company Guaranteed Notes | (B+, Caa1) | 06/15/24 | 7.125 | 1,088,000 |

| Par (000) | Ratings | | Maturity | Rate% | Value |
|---|---|------------|----------|-------|------------|
| | | | | | |
| CORPORATE BONDS (continued) | | | | | |
| Telecom - Wireless | | | | | |
| \$ 1,350 | Sprint Corp., Global Company Guaranteed Notes (Callable 11/15/24 @ 100.00) | (B+, Caa1) | 02/15/25 | 7.625 | \$ 928,969 |
| 1,400 | T-Mobile U.S.A., Inc., Global Company Guaranteed Notes (Callable 01/15/21 @ 103.25) | (BB, Ba3) | 01/15/26 | 6.500 | 1,407,000 |
| 3,575 | T-Mobile U.S.A., Inc., Global Company Guaranteed Notes (Callable 09/01/19 @ 103.19) | (BB, Ba3) | 03/01/25 | 6.375 | 3,597,344 |
| | | | | | 7,469,750 |
| Telecom - Wireline Integrated & Services (1.2%) | | | | | |
| 2,000 | NeuStar, Inc., Global Company Guaranteed Notes (Callable 01/15/18 @ 102.25) ⁴ | (B, B2) | 01/15/23 | 4.500 | 1,650,000 |
| 1,025 | Zayo Capital, Inc., Global Company Guaranteed Notes (Callable 04/01/18 @ 104.50) | (B-, Caa1) | 04/01/23 | 6.000 | 1,007,063 |
| | | | | | 2,657,063 |
| Theaters & Entertainment (3.2%) | | | | | |
| 1,600 | AMC Entertainment, Inc., Global Company Guaranteed Notes (Callable 02/15/17 @ 104.41) | (B, B2) | 02/15/22 | 5.875 | 1,654,000 |
| 1,475 | Carmike Cinemas, Inc., Rule 144A, Secured Notes (Callable 06/15/18 @ 104.50) ¹ | (BB, B1) | 06/15/23 | 6.000 | 1,532,156 |
| 1,000 | National CineMedia LLC, Global Senior Secured Notes (Callable 04/15/17 @ 103.00) | (BB-, Ba2) | 04/15/22 | 6.000 | 1,028,750 |
| 3,074 | National CineMedia LLC, Global Senior Unsecured Notes (Callable 07/15/16 @ 103.94) | (B, B2) | 07/15/21 | 7.875 | 3,189,275 |
| | | | | | 7,404,181 |

| | | | | | |
|---|---|--------------|----------|-------|-------------|
| Transport Infrastructure/Services (0.4%) | | | | | |
| 2,600 | Navios Maritime Finance II U.S., Inc., Rule 144A, Senior Secured Notes (Callable 01/15/17 @ 105.53) ¹ | (B+, B3) | 01/15/22 | 7.375 | 945,750 |
| TOTAL CORPORATE BONDS (Cost \$328,630,238) | | | | | 264,600,526 |
| BANK LOANS (27.2%) | | | | | |
| Aerospace & Defense (0.5%) | | | | | |
| 1,246 | LM U.S. Corp. Acquisition, Inc. ¹¹ | (CCC, Caa2) | 01/25/21 | 8.250 | 1,245,763 |
| Auto Parts & Equipment (1.3%) | | | | | |
| 1,750 | Jason, Inc. ^{5,11} | (CCC+, Caa1) | 06/30/22 | 9.000 | 1,385,414 |
| 1,520 | U.S. Farathane LLC ¹¹ | (B+, B2) | 12/23/21 | 6.750 | 1,520,000 |
| | | | | | 2,905,414 |
| Beverages (1.0%) | | | | | |
| 2,500 | The Winebow Group, Inc. ^{5,11} | (CCC+, Caa1) | 12/31/21 | 8.500 | 2,300,000 |
| Building Materials (1.0%) | | | | | |
| 2,351 | Panoram Industries International, Inc. ^{5,11} | (BB-, B2) | 08/23/17 | 7.250 | 2,315,951 |
| Chemicals (3.1%) | | | | | |
| 2,416 | Ascend Performance Materials Operations LLC ¹¹ | (B, B2) | 04/10/18 | 6.750 | 2,248,758 |
| 2,948 | Ravago Holdings America, Inc. ¹¹ | (BB+, B2) | 12/20/20 | 5.500 | 2,934,605 |
| 2,500 | Solenis International LP ¹¹ | (B-, Caa1) | 07/31/22 | 7.750 | 1,912,500 |
| | | | | | 7,095,863 |
| Diversified Capital Goods (0.8%) | | | | | |
| 1,870 | Dynacast International LLC ¹¹ | (B-, Caa1) | 01/30/23 | 9.500 | 1,813,900 |
| Energy - Exploration & Production (0.4%) | | | | | |
| 1,750 | Chief Exploration & Development LLC ¹¹ | (NR, NR) | 05/16/21 | 7.500 | 1,029,000 |

Food - Wholesale (0.5%)

| | | | | | |
|-------|-------------------------------------|-------------|----------|-------|-----------|
| 1,500 | Del Monte Foods, Inc. ¹¹ | (CCC, Caa1) | 08/18/21 | 8.250 | 1,250,625 |
|-------|-------------------------------------|-------------|----------|-------|-----------|

Gaming (1.4%)

| | | | | | |
|-------|---------------------------------|----------|----------|-------|-----------|
| 1,500 | CBAC Borrower LLC ¹¹ | (B-, B3) | 07/02/20 | 8.250 | 1,425,000 |
|-------|---------------------------------|----------|----------|-------|-----------|

| | | | | | |
|-------|-------------------------------|----------|----------|-------|-----------|
| 1,995 | ROC Finance LLC ¹¹ | (B+, B2) | 06/20/19 | 5.000 | 1,789,174 |
|-------|-------------------------------|----------|----------|-------|-----------|

| | | | | | |
|--|--|--|--|--|-----------|
| | | | | | 3,214,174 |
|--|--|--|--|--|-----------|

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|--|--------------------------|----------|--------|--------------|
| BANK LOANS (continued) | | | | | |
| Health Services (0.8%) | | | | | |
| \$ 2,000 | Phillips-Medisize Corp. ¹¹ | (CCC+, Caa2) | 06/16/22 | 8.250 | \$ 1,800,000 |
| Investments & Misc. Financial Services (1.2%) | | | | | |
| 925 | Liquidnet Holdings, Inc. ¹¹ | (B, B3) | 05/22/19 | 7.750 | 892,625 |
| 2,000 | Mergermarket U.S.A., Inc. ¹¹ | (CCC+, Caa2) | 02/04/22 | 7.500 | 1,780,000 |
| | | | | | 2,672,625 |
| Machinery (1.0%) | | | | | |
| 2,250 | CPM Holdings, Inc. ^{5,11} | (B, Caa1) | 04/10/23 | 10.250 | 2,248,605 |
| Media Content (0.4%) | | | | | |
| 1,000 | DLG Acquisitions Ltd. ^{8,11} | (B-, Caa2) | 06/30/22 | 8.250 | 992,780 |
| Oil Field Equipment & Services (0.4%) | | | | | |
| 2,000 | Shelf Drilling Holdings Ltd. ¹¹ | (B+, B2) | 10/08/18 | 10.000 | 1,015,000 |
| Oil Refining & Marketing (1.2%) | | | | | |
| 2,947 | Philadelphia Energy Solutions LLC ¹¹ | (BB-, B1) | 04/04/18 | 6.250 | 2,760,323 |
| Printing & Publishing (0.4%) | | | | | |
| 940 | Harland Clarke Holdings Corp. ¹¹ | (BB-, B1) | 06/30/17 | 5.857 | 898,158 |
| Recreation & Travel (2.1%) | | | | | |
| 1,960 | Abercrombie & Kent U.S. Group Holdings, Inc. ^{5,6,11} | (NR, NR) | 12/07/18 | 5.000 | 1,827,700 |
| 3,000 | Legendary Pictures Funding LLC ^{5,11} | (NR, NR) | 04/22/20 | 7.000 | 2,985,000 |
| | | | | | 4,812,700 |
| Software - Services (3.1%) | | | | | |

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| | | | | | |
|--|---|--------------|----------|--------|------------|
| 2,000 | Deltek, Inc. ¹¹ | (CCC+, Caa2) | 06/25/23 | 9.500 | 1,950,000 |
| 2,948 | Intralinks, Inc. ^{5,11} | (BB, B2) | 02/24/19 | 7.250 | 2,925,394 |
| 2,500 | Landslide Holdings, Inc. ^{5,11} | (CCC+, Caa1) | 02/25/21 | 8.250 | 2,300,000 |
| | | | | | 7,175,394 |
| Specialty Retail (0.9%) | | | | | |
| 2,500 | BJ's Wholesale Club, Inc. ¹ | (CCC, Caa2) | 03/26/20 | 8.500 | 2,109,375 |
| Steel Producers/Products (0.8%) | | | | | |
| 1,980 | Atkore International, Inc. ¹¹ | (CCC+, Caa2) | 10/09/21 | 7.750 | 1,758,903 |
| Support - Services (0.6%) | | | | | |
| 1,470 | RedTop Luxembourg Sarl ¹¹ | (CCC+, B3) | 06/03/21 | 8.250 | 1,392,825 |
| Telecom - Wireline Integrated & Services (0.8%) | | | | | |
| 2,000 | Omnitracs, Inc. ¹¹ | (CCC+, Caa1) | 05/25/21 | 8.750 | 1,912,500 |
| Theaters & Entertainment (2.4%) | | | | | |
| 2,000 | CKX, Inc. ^{5,11} | (CCC-, Caa2) | 06/21/17 | 11.000 | 850,000 |
| 3,000 | Metro-Goldwyn-Mayer, Inc. ¹¹ | (BB, Ba3) | 06/26/20 | 5.125 | 2,985,000 |
| 1,734 | Tech Finance & Co. S.C.A. ¹¹ | (B+, B1) | 07/13/20 | 5.000 | 1,708,269 |
| | | | | | 5,543,269 |
| Transport Infrastructure/Services (1.1%) | | | | | |
| 1,182 | OSG International, Inc. ¹¹ | (BB-, B1) | 08/05/19 | 5.750 | 1,099,260 |
| 1,360 | PODS LLC ¹¹ | (CCC+, Caa1) | 02/02/23 | 9.250 | 1,339,600 |
| | | | | | 2,438,860 |
| TOTAL BANK LOANS (Cost \$68,420,875) | | | | | 62,702,007 |
| ASSET BACKED SECURITIES (0.7%) | | | | | |
| Collateralized Debt Obligations (0.7%) | | | | | |
| 1,000 | BNPP IP CLO Ltd., 2014-2A, Rule 144A ^{1,11} | (BB, NR) | 10/30/25 | 5.572 | 589,188 |
| 1,000 | Dryden Senior Loan Fund, 2012-24RA, Rule 144A ^{1,11} | (B, NR) | 11/15/23 | 8.262 | 915,828 |
| TOTAL ASSET BACKED SECURITIES (Cost \$1,927,338) | | | | | 1,505,016 |

| Number of Shares | | Value |
|---|--|--------------------------------|
| COMMON STOCKS (0.0%) | | |
| Building Materials (0.0%) | | |
| 619 | Dayton Superior Corp. ^{5,6,12} | \$ |
| Chemicals (0.0%) | | |
| 4,893 | Huntsman Corp. ⁵ | 42,227 |
| Gaming (0.0%) | | |
| 55,100 | Majestic Holdco LLC ^{5,12} | 13,086 |
| TOTAL COMMON STOCKS (Cost \$398,239) | | 55,313 |
| PREFERRED STOCK (0.0%) | | |
| Building Materials (0.0%) | | |
| 688 | Dayton Superior Corp. ^{5,6,12} (Cost \$250,835) | |
| SHORT-TERM INVESTMENTS (5.7%) | | |
| 10,205,568 | State Street Navigator Prime Portfolio, 0.44% ¹³ | 10,205,568 |
| Par (000) | | Maturity |
| \$ 2,845 | State Street Bank and Trust Co. Euro Time Deposit | Rate% 02/01/16 0.010 |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$13,050,423) | | 13,050,423 |
| TOTAL INVESTMENTS AT VALUE (148.5%) (Cost \$412,677,948) | | 341,913,285 |
| LIABILITIES IN EXCESS OF OTHER ASSETS (-48.5%) | | (111,684,776) |
| NET ASSETS (100.0%) | | \$ 230,228,509 |

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.

- 1 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, 2016,
these securities amounted to a value of \$138,715,579 or 60.3% of net assets.
- 2 PIK: Payment-in-kind security for which part of the income earned may be paid as additional principal.
3 This security is denominated in British Pound.
4 Security or portion thereof is out on loan.
5 Illiquid security (unaudited).
6 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.
- 7 REG S: Securities sold under Regulation S may not be offered, sold or delivered within the United States or to,
or for the account or benefit of, U.S. persons, except pursuant to an exemption from, or in a transaction not
subject to, the registration requirements of the Securities Act of 1933.
- 8 This security is denominated in Euro.
9 Zero-coupon security.
10 Bond is currently in default.
11 Variable rate obligations The interest rate is the rate as of January 31, 2016.
12 Non-income producing security.
13 Represents security purchased with cash collateral received for securities on loan. The rate shown is the
annualized one-day yield at January 31, 2016.

Investment Abbreviation

NR = Not Rated

Forward Foreign Currency Contracts**Forward Foreign Forward Foreign**

| Currency to be Purchased (Local) | Currency to be Sold (Local) | Expiration Date | Counterparty | Value on Settlement Date | Current Value/Notional | Net Unrealized Appreciation (Depreciation) | | |
|---|------------------------------------|------------------------|---------------------|---------------------------------|-------------------------------|---|-------------|------------|
| EUR | 122,000 | USD | 134,230 | 03/16/16 | Morgan Stanley | \$ 134,230 | \$ 132,155 | \$ (2,075) |
| USD | 6,015,607 | EUR | 5,529,000 | 04/15/16 | Morgan Stanley | (6,015,607) | (5,994,525) | 21,082 |
| USD | 6,280,763 | GBP | 4,352,000 | 04/15/16 | Morgan Stanley | (6,280,763) | (6,174,354) | 106,409 |
| | | | | | | | | \$ 125,416 |

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. 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. The Fund may utilize a service provided by an independent third party which has been approved by the Board of Trustees (the Board) 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 and established by the Board.

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.

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

Level 1 quoted prices in active markets for identical investments

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

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

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

The following is a summary of the inputs used as of January 31, 2016 in valuing the Fund's assets and liabilities carried at fair value:

| Assets | Level 1 | Level 2 | Level 3 | Total |
|-------------------------------------|----------------|----------------|----------------|---------------------|
| Investments in Securities | | | | |
| Corporate Bonds | \$ | \$ 264,484,709 | \$ 115,817 | \$ 264,600,526 |
| Bank Loans | | 35,187,702 | 27,514,305 | 62,702,007 |
| Asset Backed Securities | | 1,505,016 | | 1,505,016 |
| Common Stocks | 42,227 | 13,086 | 0 ¹ | 55,313 ¹ |
| Preferred Stocks | | | 0 ¹ | 0 ¹ |
| Short-term Investments | | 13,050,423 | | 13,050,423 |
| | \$ 42,227 | \$ 314,240,936 | \$ 27,630,122 | \$ 341,913,285 |
| Other Financial Instruments* | | | | |
| Forward Foreign Currency Contracts | \$ | \$ 127,491 | \$ | \$ 127,491 |
| Liabilities | Level 1 | Level 2 | Level 3 | Total |
| Other Financial Instruments* | | | | |
| Forward Foreign Currency Contracts | \$ | \$ 2,075 | \$ | \$ 2,075 |

¹ Included a zero valued security.

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

The following is a reconciliation of investments as of January 31, 2016 in which significant unobservable inputs were used in determining value. Transfers in or out of Level 3 represent the end of the period 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 | Common Stocks | Preferred Stocks | Total |
|---|----------------------------|-----------------------|--------------------------|-----------------------------|---------------|
| Balance as of October 31, 2015 | \$ 115,995 | \$ 31,410,501 | \$ | \$ | \$ 31,526,496 |
| Accrued discounts (premiums) | 2,584 | 34,501 | | | 37,085 |
| Purchases | | 2,455,000 | | | 2,455,000 |
| Sales | (688) | (71,200) | | | (71,888) |
| Realized gain (loss) | (549,312) | 894 | | | (548,418) |
| Change in unrealized appreciation (depreciation) | 547,238 | (1,223,437) | | | (676,199) |
| Transfers into Level 3 | | 4,809,600 | | | 4,809,600 |
| Transfers out of Level 3 | | (9,901,554) | | | (9,901,554) |
| Balance as of January 31, 2016 | \$ 115,817 | \$ 27,514,305 | \$ | \$ | \$ 27,630,122 |
| | \$ (2,762) | \$ (782,028) | \$ | \$ | \$ (784,790) |

Net change in unrealized appreciation
(depreciation) from investments still held as
of January 31, 2016

Quantitative Disclosure About Significant Unobservable Inputs

| Asset Class | Fair Value at 1/31/2016 | Valuation Techniques | Unobservable Input | Range (Weighted Average) (per share) |
|-----------------|-------------------------------|-------------------------|-----------------------|--|
| Corporate Bonds | \$ 115,817 | Vendor Pricing | Single Broker Quote | \$0.00 \$0.42 (\$0.09) |
| Bank Loans | \$ 27,514,305 | Vendor Pricing | Single Broker Quote | \$0.77 \$1.00 (\$0.94) |

Each fair value determination is based on a consideration of relevant factors, including both observable and unobservable inputs. Observable and unobservable inputs Credit Suisse Asset Management LLC, the Fund's investment adviser (Credit Suisse or the Adviser) 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 of contractual term. Where available and appropriate, multiple valuation methodologies are applied to confirm fair value. Significant unobservable inputs identified by the Adviser are often used in the fair value determination. A significant change in any of these inputs may result in a significant change in the fair value measurement. Due to the uncertainty inherent in the valuation process, such estimates of fair value may differ significantly from the values that would have been used had a ready market for the investments existed, and differences could be material. 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 quarter ended January 31, 2016, there were no transfers in and out of Level 1 and Level 2, but there were \$4,809,600 transferred out from Level 2 to Level 3 due to lack of pricing source supported by observable inputs and \$9,901,553 transferred out 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.

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 21, 2016

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 21, 2016

/s/ Rocco DelGuercio

Name: Rocco DelGuercio

Title: Chief Financial Officer

Date: March 21, 2016