

CREDIT SUISSE HIGH YIELD BOND FUND
Form N-CSR
January 05, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

Investment Company Act File No. 811-08777

CREDIT SUISSE HIGH YIELD BOND FUND

(Exact Name of Registrant as Specified in Charter)

One Madison Avenue, New York, New York 10010

(Address of Principal Executive Offices) (Zip Code)

John G. Popp

Credit Suisse High Yield Bond Fund

One Madison Avenue

New York, New York 10010

Registrant's telephone number, including area code: (212) 325-2000

Date of fiscal year end: October 31st

Date of reporting period: November 1, 2016 to October 31, 2017

Item 1. Reports to Stockholders.

Credit Suisse High Yield Bond Fund One Madison Avenue

New York, NY 10010

Trustees

Steven N. Rappaport

Chairman of the Board

Terry Fires Bovarnick

James J. Cattano

Lawrence J. Fox

John G. Popp

Officers

John G. Popp

Chief Executive Officer and President

Thomas J. Flannery

Chief Investment Officer

Emidio Morizio

Chief Compliance Officer

Lou Anne McInnis

Chief Legal Officer

Laurie Pecha

Chief Financial Officer

Esther Cheung

Treasurer

Karen Regan

Senior Vice President and Secretary

Investment Adviser

Credit Suisse Asset Management, LLC

One Madison Avenue

New York, NY 10010

Administrator and Custodian

State Street Bank and Trust Co.

One Lincoln Street

Boston, MA 02111

Shareholder Servicing Agent

Computershare Trust Company, N.A.

P.O. Box 30170

College Station, TX 77842-3170

Legal Counsel

Willkie Farr & Gallagher LLP

787 7th Avenue

New York, NY 10019

Independent Registered Public Accounting Firm

KPMG LLP

345 Park Avenue

New York, NY 10154

Credit Suisse

High Yield Bond Fund

ANNUAL REPORT

October 31, 2017

Credit Suisse High Yield Bond Fund**Annual Investment Adviser's Report**

October 31, 2017 (unaudited)

November 24, 2017

Dear Shareholder:

We are pleased to present this Annual Report covering the activities of the Credit Suisse High Yield Bond Fund (the Fund) for the 12-month period ended October 31, 2017.

Performance Summary

11/1/2016 – 10/31/2017

Fund & Benchmark	Performance
Total Return (based on net asset value (NAV ¹))	17.90%
Total Return (based on market value) ¹	28.40%
ICE BofAML US High Yield Constrained Index ²	9.14%

Market Review: A positive period for the high yield asset class

The twelve-month period ended October 31, 2017 was positive for the high yield asset class, with the ICE BofAML US High Yield Constrained Index (the Index), the Fund's benchmark, returning 9.14%. The high yield asset class exhibited continued strength throughout much of 2017, following the rally that began in 2016. Strength across global equity markets, higher oil prices, and enthusiasm surrounding U.S. tax reform helped drive positive sentiment. Yields rallied and ended the period at 5.52%, 81 basis points tighter than October 31, 2016. Spreads also tightened to +364 basis points versus +503 basis points at the end of the last annual period.

For the period, CCC-rated bonds outperformed the Index, returning 13.89%, while BB-rated underperformed the Index, returning 7.68%, and B-rated performed in-line, returning 9.12%.

From an industry perspective, telecom satellite (+29.26%), transport infrastructure/services (+22.99%), and oil refining & marketing (+18.16%) were the best performing sectors. In contrast, issuers with retail exposure underperformed for the period, with department stores (-15.25%) and food & drug retailers (-3.46%) down, while personal household products were up slightly (+2.88%).

Default activity, as measured by JP Morgan, ended the period at 1.18% down from year-end 2016 and the twelve-month period ending October 31, 2016. Looking forward, JPMorgan has kept its 2018 default rate forecast at 2.0%, which is below long-term averages.

Year-to-date, new issuance has totaled \$279.5 billion – a 12% year-over-year increase over the \$250.4 billion in the first ten months of last year. Refinancing activity has accounted for 62% of total issuance year-to-date, as compared to

58% during the full year 2016.

Strategic Review and Outlook: Anticipating further rate increases

For the annual period ended October 31, 2017, the Fund outperformed its benchmark on both an NAV and market value basis. The Fund's outperformance is largely attributable to positive security selection in various sectors those with the greatest relative contribution were energy-exploration & production, oil field equipment & services, metals/mining and auto parts & equipment sectors. In contrast, security selection in telecom-satellite detracted from relative performance.

In addition, the Fund is currently overweight in B- and CCC-rated issues, while maintaining an underweight to BB-rated positions. In general, this positioning had a positive impact on the Fund's relative performance.

The United States economy continues to experience stable growth amid supportive economic indicators. Broadly speaking, the continued low interest rate environment remains supportive of corporate balance sheets, while solid earnings and stable fundamentals have combined to support credit markets.

Credit Suisse High Yield Bond Fund

Annual Investment Adviser's Report (continued)

October 31, 2017 (unaudited)

We expect default rates to remain below long-term averages in the intermediate term, particularly outside of certain sectors such as retail. The portfolio is underweight retail, as we believe that the broader retail sector (and in particular department stores and apparel/goods retailers) will continue to face pressure due to structural competition from online and fast-fashion alternatives. The Fund also maintains an underweight to energy due to the large exposure in the Index (nearly 14%), combined with the potentially volatile commodity trading price.

Economic performance does appear to be supportive of continued interest rate increases, although we do expect the pace to be measured in the absence of a more material inflation upside surprise. Consequently, we currently maintain a shorter duration versus the benchmark.

Thomas J. Flannery
Chief Investment Officer*

John G. Popp
Chief Executive Officer and President**

High yield bonds are lower-quality bonds that are also known as junk bonds. Such bonds entail greater risks than those found in higher-rated securities.

The Fund is non-diversified, which means it may invest a greater proportion of its assets in securities of a smaller number of issuers than a diversified fund and may therefore be subject to greater volatility.

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

The views of the Fund's management are as of the date of this letter and the Fund holdings described in this document are as of October 31, 2017; these views and Fund holdings may have changed subsequent to these dates. Nothing in this document is a recommendation to purchase or sell securities.

¹ Assuming reinvestment of dividends of \$0.269 per share.

² The ICE BofAML US High Yield Constrained Index (the Index) is an unmanaged index that tracks the performance of below investment-grade U.S. dollar-denominated corporate bonds issued in the U.S. domestic market, where each issuer's allocation is limited to 2% of the Index. The Index does not have transaction costs and investors cannot invest directly in the Index. The Index was previously known as The BofA Merrill Lynch US High Yield Master II Constrained Index.

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- * Thomas J. Flannery, Managing Director, is the Head of the Credit Suisse U.S. High Yield Management Team. Mr. Flannery joined Credit Suisse Asset Management, LLC (Credit Suisse) in June 2010. He is a portfolio manager for the Credit Investments Group (CIG) with responsibility for trading, directing investment decisions, originating and analyzing investment opportunities. Mr. Flannery is also a member of the CIG Credit Committee and is currently a high yield bond portfolio manager and trader for CIG. Mr. Flannery joined Credit Suisse AG in 2000 from First Dominion Capital, LLC where he was an Associate. Mr. Flannery holds a B.S. in Finance from Georgetown University.
- ** John G. Popp is a Managing Director of Credit Suisse and Group Head and Chief Investment Officer of CIG, with primary responsibility for making investment decisions and monitoring processes for CIG 's global investment strategies. Mr. Popp also serves as Trustee, Chief Executive Officer and President of the Credit Suisse Funds, as well as serving as Director, Chief Executive Officer and President for the Credit Suisse Asset Management Income Fund, Inc. and Trustee, Chief Executive Officer and President of the Credit Suisse High Yield Bond Fund. Mr. Popp has been associated with Credit Suisse since 1997.

Credit Suisse High Yield Bond Fund

Annual Investment Adviser's Report (continued)

October 31, 2017 (unaudited)

Credit Quality Breakdown*

(% of Total Investments as of October 31, 2017)

S&P Ratings**

BBB	2.7%
BB	30.0
B	40.5
CCC	19.6
CC	0.9
NR	2.7
Subtotal	96.4
Equity and Other	1.4
Short-Term Investment ¹	2.2
Total	100.0%

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

** Credit Quality is based on ratings provided by the Standard & Poor's Division of The McGraw-Hill Companies, Inc. (S&P). S&P is a main provider of ratings for Credit Asset Classes and is widely used amongst industry participants. The NR category consists of securities that have not been rated by S&P.

¹ Primarily reflects cash invested in State Street Bank and Trust Co. Euro Time Deposit, for which the purchases of securities have been executed but not yet settled at October 31, 2017, if applicable.

Average Annual Returns

October 31, 2017 (unaudited)

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	1 Year	3 Years	5 Years	10 Years
Net Asset Value (NAV)	17.90%	8.48%	9.33%	8.15%
Market Value	28.40%	8.06%	8.65%	9.57%

Credit Suisse may waive fees and/or reimburse expenses, without which performance would be lower. Waivers and/or reimbursements are subject to change and may be discontinued at any time. Returns represent past performance.

*Total investment return at net asset value is based on the change in the net asset value of Fund shares and assumes reinvestment of dividends and distributions, if any, at actual prices pursuant to the Fund's dividend reinvestment program. Total investment return at market value is based on the change in the market price at which the Fund's shares traded on the stock exchange during the period and assumes reinvestment of dividends and distributions, if any, at actual prices pursuant to the Fund's dividend reinvestment program. Because the Fund's shares trade in the stock market based on investor demand, the Fund may trade at a price higher or lower than its NAV. Therefore, returns are calculated based on NAV and share price. **Past performance is no guarantee of future results.** The current performance of the Fund may be lower or higher than the figures shown. The Fund's yield, return, NAV and market price will fluctuate. Performance information current to the most recent month end is available by calling 1-800-293-1232.*

The annual gross and net expense ratios are 2.29% and 2.14%, respectively.

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

October 31, 2017

Par (000)		Ratings (S&P/Moody s)	Maturity	Rate%	Value
CORPORATE BONDS (113.9%)					
Advertising (2.2%)					
\$ 885	Clear Channel Worldwide Holdings, Inc., Series A, Global Company Guaranteed Notes (Callable 12/01/17 @ 103.25)	(B, B2)	11/15/22	6.500	\$ 918,188
1,414	Clear Channel Worldwide Holdings, Inc., Series B, Global Company Guaranteed Notes (Callable 12/01/17 @ 103.25)	(B, B2)	11/15/22	6.500	1,470,560
3,892	Southern Graphics, Inc., Rule 144A, Company Guaranteed Notes (Callable 12/01/17 @ 102.09) ⁽¹⁾	(CCC+, Caa1)	10/15/20	8.375	3,969,840
					6,358,588
Air Transportation (0.4%)					
1,150	United Continental Holdings, Inc., Company Guaranteed Notes ⁽²⁾	(BB-, Ba3)	02/01/24	5.000	1,173,000
Auto Parts & Equipment (1.3%)					
850	Adient Global Holdings Ltd., Rule 144A, Company Guaranteed Notes (Callable 08/15/21 @ 102.44) ⁽¹⁾	(BB, Ba3)	08/15/26	4.875	878,688
2,650	Cooper-Standard Automotive, Inc., Rule 144A, Company Guaranteed Notes (Callable 11/15/21 @ 102.81) ⁽¹⁾	(B+, B2)	11/15/26	5.625	2,756,000
					3,634,688
Brokerage (3.2%)					
1,400	Jefferies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 12/01/17 @ 105.16) ⁽¹⁾	(B, B1)	04/15/22	6.875	1,421,000
2,950	Jefferies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 12/01/17 @ 105.63) ⁽¹⁾	(B, B1)	04/15/21	7.500	3,090,125
4,450		(B+, B2)	09/15/25	5.750	4,639,125

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LPL Holdings, Inc., Rule 144A, Company
Guaranteed Notes
(Callable 03/15/20 @ 104.31)⁽¹⁾

9,150,250

Building & Construction (1.5%)

2,925	Beacon Escrow Corp., Rule 144A, Senior Unsecured Notes (Callable 11/01/20 @ 102.44) ⁽¹⁾	(B+, B3)	11/01/25	4.875	2,975,310
1,275	Rialto Corp., Rule 144A, Company Guaranteed Notes (Callable 12/01/17 @ 100.00) ⁽¹⁾	(B, B1)	12/01/18	7.000	1,284,563
					4,259,873

Building Materials (8.2%)

1,900	Airxcel, Inc., Rule 144A, Senior Secured Notes (Callable 02/15/19 @ 104.25) ⁽¹⁾	(B, B2)	02/15/22	8.500	2,018,750
1,150	American Builders & Contractors Supply Co., Inc., Rule 144A, Senior Unsecured Notes (Callable 12/15/18 @ 104.31) ⁽¹⁾	(B+, B3)	12/15/23	5.750	1,224,750
675	Core & Main LP, Rule 144A, Senior Unsecured Notes (Callable 08/15/20 @ 103.06) ⁽¹⁾	(B-, Caa1)	08/15/25	6.125	685,125
1,525	Eagle Materials, Inc., Company Guaranteed Notes (Callable 08/01/21 @ 102.25)	(BBB, Baa3)	08/01/26	4.500	1,597,438
3,925	FBM Finance, Inc., Rule 144A, Senior Secured Notes (Callable 08/15/18 @ 104.13) ⁽¹⁾	(B+, B3)	08/15/21	8.250	4,194,844
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	1,998,337
3,650	Omnimax International, Inc., Rule 144A, Senior Secured Notes (Callable 02/15/18 @ 109.00) ⁽¹⁾	(B-, Caa1)	08/15/20	12.000	3,969,375

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Par (000)		Ratings (S&P/Moody s)	Maturity	Rate%	Value
CORPORATE BONDS (continued)					
Chemicals					
\$ 575	Nufarm Australia Ltd., Rule 144A, Company Guaranteed Notes (Callable 12/01/17 @ 101.59) ⁽¹⁾	(B+, B1)	10/15/19	6.375	\$ 585,781
1,100	PQ Corp., Rule 144A, Senior Secured Notes (Callable 05/15/19 @ 103.38) ⁽¹⁾	(BB-, B2)	11/15/22	6.750	1,193,500
272	Reichhold Industries, Inc., Rule 144A, Senior Secured Notes (Callable 12/01/17 @ 100.00) ^{(1),(4),(5),(6),(7)}	(NR, NR)	05/01/18	9.000	9,780
2,000	Trinseo Materials Finance, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/01/20 @ 102.69) ⁽¹⁾	(BB-, B3)	09/01/25	5.375	2,110,000
1,000	Valvoline, Inc., Rule 144A, Company Guaranteed Notes (Callable 07/15/19 @ 104.13) ⁽¹⁾	(BB+, Ba3)	07/15/24	5.500	1,062,500
1,000	Valvoline, Inc., Rule 144A, Company Guaranteed Notes (Callable 08/15/20 @ 103.28) ⁽¹⁾	(BB+, Ba3)	08/15/25	4.375	1,011,250
675	Versum Materials, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/30/21 @ 102.75) ⁽¹⁾	(BB, Ba3)	09/30/24	5.500	720,563
					12,756,498
Consumer/Commercial/Lease Financing (1.8%)					
4,500	Infinity Acquisition Finance Corp., Rule 144A, Senior Unsecured Notes (Callable 11/16/17 @ 103.63) ⁽¹⁾	(CCC+, Caa2)	08/01/22	7.250	4,477,500
775	Lincoln Finance Ltd., Rule 144A, Senior Secured Notes (Callable 04/15/18 @ 103.69) ⁽¹⁾	(BB+, B1)	04/15/21	7.375	822,469
					5,299,969
Diversified Capital Goods (1.7%)					
2,050	Anixter, Inc., Global Company Guaranteed Notes	(BB, Ba3)	03/01/23	5.500	2,247,313

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360	EnerSys, Rule 144A, Company Guaranteed Notes (Callable 01/30/23 @ 100.00) ⁽¹⁾	(BB+, Ba2)	04/30/23	5.000	378,900
2,250	TriMas Corp., Rule 144A, Company Guaranteed Notes (Callable 10/15/20 @ 102.44) ⁽¹⁾	(B+, B1)	10/15/25	4.875	2,279,531
					4,905,744
Electronics (0.2%)					
261	Microsemi Corp., Rule 144A, Company Guaranteed Notes (Callable 01/15/19 @ 106.84) ⁽¹⁾	(BB-, B2)	04/15/23	9.125	297,540
325	NXP Funding LLC, Rule 144A, Company Guaranteed Notes ⁽¹⁾	(BBB-, Ba1)	06/01/23	4.625	351,000
					648,540
Energy - Exploration & Production (2.9%)					
1,925	Oasis Petroleum, Inc., Company Guaranteed Notes (Callable 12/01/17 @ 102.17) ⁽²⁾	(BB-, B3)	11/01/21	6.500	1,968,312
1,981	Stone Energy Corp., Secured Notes (Callable 05/31/20 @ 105.63)	(NR, NR)	05/31/22	7.500	1,955,997
3,000	W&T Offshore, Inc., Global Company Guaranteed Notes (Callable 12/01/17 @ 100.00)	(CC, Ca)	06/15/19	8.500	2,722,500
1,700	Whiting Petroleum Corp., Company Guaranteed Notes (Callable 12/15/20 @ 100.00) ⁽²⁾	(BB-, B3)	03/15/21	5.750	1,717,000
					8,363,809

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

	Ratings (S&P/Moody's)	Maturity	Rate
BONDS (continued)			
2.5%			
ds, Inc., Company Guaranteed Notes (Callable 04/01/20 @ 103.94)	(B+, B3)	04/01/25	5.2
r Seafoods, Inc., Rule 144A, Senior Unsecured Notes (Callable 05/01/20 @ 105.16) ⁽¹⁾	(B+, B3)	05/01/25	6.8
ston Holdings, Inc., Rule 144A, Company Guaranteed Notes (Callable 11/01/21 @ 102.31) ⁽¹⁾	(BB, Ba3)	11/01/24	4.6
ston Holdings, Inc., Rule 144A, Company Guaranteed Notes (Callable 11/01/21 @ 102.44) ⁽¹⁾	(BB, Ba3)	11/01/26	4.8
s, Inc., Rule 144A, Company Guaranteed Notes (Callable 06/15/19 @ 102.94) ⁽¹⁾	(B+, B3)	06/15/24	5.8
3.0%			
Casinos & Entertainment Ltd., Rule 144A, Secured Notes (Callable 03/01/20 @ 104.13) ⁽¹⁾	(CCC+, Caa1)	03/01/24	8.2
ertainment, Inc., Rule 144A, Secured Notes (Callable 02/01/20 @ 105.91) ⁽¹⁾	(B, B2)	02/01/24	7.8
lding Verwaltungs GmbH, Rule 144A, Senior Secured Notes (Callable 11/30/17 @ 104.13) ^{(1),(8)}	(B, B2)	02/15/21	8.2
3.6%			
ransfer Equity LP, Senior Secured Notes	(BB-, Ba2)	10/15/20	7.5
nergy Finance Corp., Company Guaranteed Notes (Callable 06/15/19 @ 102.81)	(BB-, B1)	06/15/24	5.6
nergy Finance Corp., Global Company Guaranteed Notes (Callable 12/01/17 @ 102.88)	(BB-, B1)	02/15/21	5.7
nergy Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 08/01/19 @ 104.50) ⁽¹⁾	(BB, B2)	08/01/24	6.0
4.0%			
, Senior Secured Notes	(BBB-, Ba1)	03/15/24	5.0
nce Corp., Global Company Guaranteed Notes (Callable 10/15/22 @ 102.50)	(BBB-, Ba1)	10/15/27	5.0
lth Care LP, Global Company Guaranteed Notes (Callable 05/15/26 @ 100.00)	(BBB-, Ba1)	08/15/26	5.1
LLC, Rule 144A, Company Guaranteed Notes (Callable 07/01/20 @ 103.38) ^{(1),(2)}	(CCC+, Caa2)	07/01/25	6.7
lthcare Corp., Global Senior Unsecured Notes	(CCC+, Caa1)	04/01/22	8.1
lthcare Corp., Rule 144A, Secured Notes (Callable 05/01/20 @ 102.56) ⁽¹⁾	(B-, Ba3)	05/01/25	5.1
4.5%			
(1.3%)			

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Healthcare, Inc., Rule 144A, Company Guaranteed Notes (Callable 10/01/19 @ 103.84) ⁽¹⁾	(BB-, Ba2)	10/01/24	5.1
Capital Corp., Company Guaranteed Notes (Callable 06/01/20 @ 103.94)	(BB-, Ba3)	06/01/25	5.2

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Par (000)		Ratings (S&P/Moody s)	Maturity	Rate%	Value
CORPORATE BONDS (continued)					
Hotels (1.1%)					
\$ 3,000	ESH Hospitality, Inc., Rule 144A, Company Guaranteed Notes (Callable 05/01/20 @ 102.63) ⁽¹⁾	(BB-, B1)	05/01/25	5.250	\$ 3,108,750
Insurance Brokerage (3.6%)					
2,250	AssuredPartners, Inc., Rule 144A, Senior Unsecured Notes (Callable 08/15/20 @ 103.50) ⁽¹⁾	(CCC+, Caa2)	08/15/25	7.000	2,351,250
2,420	Hub Holdings Finance, Inc., 8.125% Cash, 8.875% PIK, Rule 144A, Senior Unsecured Notes (Callable 12/01/17 @ 100.00) ^{(1),(9)}	(CCC+, Caa2)	07/15/19	17.000	2,429,075
2,450	HUB International Ltd., Rule 144A, Senior Unsecured Notes (Callable 12/01/17 @ 103.94) ⁽¹⁾	(CCC+, Caa2)	10/01/21	7.875	2,553,096
2,975	NFP Corp., Rule 144A, Senior Unsecured Notes (Callable 07/15/20 @ 103.44) ⁽¹⁾	(CCC+, Caa2)	07/15/25	6.875	3,101,437
					10,434,858
Investments & Misc. Financial Services (1.0%)					
2,750	Orchestra Co-Issuer, Inc., Rule 144A, Secured Notes (Callable 06/15/19 @ 103.38) ⁽¹⁾	(B-, NR)	06/15/22	6.750	2,866,325
Machinery (1.6%)					
1,575	Terex Corp., Rule 144A, Company Guaranteed Notes (Callable 02/01/20 @ 104.22) ⁽¹⁾	(BB, B2)	02/01/25	5.625	1,671,469
2,625	Vertiv Intermediate Holding Corp., 12.000% Cash, 13.000% PIK, Rule 144A, Senior Unsecured Notes (Callable 02/15/19 @ 106.00) ^{(1),(9)}	(B-, Caa1)	02/15/22	25.000	2,877,656
					4,549,125

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Media - Diversified (1.3%)					
1,000	National CineMedia LLC, Global Senior Secured Notes (Callable 12/01/17 @ 103.00)	(B+, Ba3)	04/15/22	6.000	1,025,000
2,870	National CineMedia LLC, Global Senior Unsecured Notes (Callable 08/15/21 @ 102.88)	(B-, B3)	08/15/26	5.750	2,661,925
					3,686,925
Media Content (3.8%)					
2,125	EMI Music Publishing Group North America Holdings, Inc., Rule 144A, Company Guaranteed Notes (Callable 06/15/19 @ 105.72) ⁽¹⁾	(B, B3)	06/15/24	7.625	2,382,656
550	Netflix, Inc., Global Senior Unsecured Notes	(B+, B1)	03/01/24	5.750	590,562
750	Netflix, Inc., Global Senior Unsecured Notes	(B+, B1)	02/15/25	5.875	811,575
1,800	Nexstar Broadcasting, Inc., Rule 144A, Company Guaranteed Notes (Callable 02/15/18 @ 103.06) ^{(1),(2)}	(B+, B3)	02/15/22	6.125	1,876,500
525	Nexstar Broadcasting, Inc., Rule 144A, Company Guaranteed Notes (Callable 08/01/19 @ 104.22) ⁽¹⁾	(B+, B3)	08/01/24	5.625	539,438
1,710	Sinclair Television Group, Inc., Global Company Guaranteed Notes (Callable 11/16/17 @ 103.06)	(B+, B1)	10/01/22	6.125	1,769,850
1,800	The EW Scripps Co., Rule 144A, Company Guaranteed Notes (Callable 05/15/20 @ 103.84) ⁽¹⁾	(BB-, B1)	05/15/25	5.125	1,854,000
1,000	WMG Acquisition Corp., Rule 144A, Senior Secured Notes (Callable 11/01/19 @ 103.66) ⁽¹⁾	(B+, Ba3)	11/01/24	4.875	1,035,000
					10,859,581

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Par (000)		Ratings (S&P/Moody s)	Maturity	Rate%	Value
CORPORATE BONDS (continued)					
Metals & Mining - Excluding Steel (3.6%)					
\$ 2,300	Eldorado Gold Corp., Rule 144A, Company Guaranteed Notes (Callable 12/01/17 @ 103.06) ⁽¹⁾	(B+, B1)	12/15/20	6.125	\$ 2,294,250
2,000	Kaiser Aluminum Corp., Global Company Guaranteed Notes (Callable 05/15/19 @ 104.41)	(BB+, Ba3)	05/15/24	5.875	2,157,500
4,525	Noranda Aluminum Acquisition Corp., Global Company Guaranteed Notes (Callable 12/01/17 @ 102.75) ^{(4),(5)}	(NR, NR)	06/01/19	11.000	271
2,000	Peabody Energy Corp., Rule 144A, Senior Secured Notes (Callable 03/31/20 @ 104.78) ⁽¹⁾	(B+, Ba3)	03/31/25	6.375	2,070,000
3,750	Taseko Mines Ltd., Rule 144A, Senior Secured Notes (Callable 06/15/19 @ 104.38) ⁽¹⁾	(B-, B3)	06/15/22	8.750	3,815,625
					10,337,646
Oil Field Equipment & Services (6.0%)					
3,330	FTS International, Inc., Global Senior Secured Notes (Callable 12/01/17 @ 104.69)	(CCC+, Caa2)	05/01/22	6.250	3,246,750
2,000	KCA Deutag UK Finance PLC, Rule 144A, Senior Secured Notes (Callable 04/01/20 @ 109.88) ⁽¹⁾	(CCC+, Caa1)	04/01/22	9.875	2,102,500
597	Nor Offshore SPV Ltd., PIK, Senior Secured Notes (Callable 11/30/17 @ 100.00) ⁽⁹⁾	(NR, NR)	02/04/20	8.400	230,889
1,575	Pacific Drilling V Ltd., Rule 144A, Senior Secured Notes ⁽¹⁾	(NR, Ca)	12/01/17	7.250	700,875
2,050	Parker Drilling Co., Global Company Guaranteed Notes (Callable 01/15/18 @ 103.38)	(B-, Caa1)	07/15/22	6.750	1,675,875
200	Parker Drilling Co., Global Company Guaranteed Notes (Callable 12/01/17 @ 101.88)	(B-, Caa1)	08/01/20	7.500	182,375
1,105	Pioneer Energy Services Corp., Global Company Guaranteed Notes	(B-, Ca)	03/15/22	6.125	944,775

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(Callable 12/01/17 @ 104.59)					
1,500	Shelf Drilling Holdings Ltd., Rule 144A, Secured Notes (Callable 12/01/17 @ 100.00) ⁽¹⁾	(B-, B2)	11/01/18	8.625	1,505,625
2,865	Shelf Drilling Holdings Ltd., Rule 144A, Secured Notes (Callable 12/01/17 @ 104.31) ⁽¹⁾	(B-, B2)	11/02/20	9.500	2,922,071
1,431	Sidewinder Drilling, Inc. ^{(4),(6),(7)}	(NR, NR)	02/14/20	12.000	1,339,074
1,600	Transocean, Inc., Global Company Guaranteed Notes (Callable 07/15/22 @ 100.00) ⁽²⁾	(B, Caa1)	10/15/22	5.800	1,572,000
850	Trinidad Drilling Ltd., Rule 144A, Company Guaranteed Notes (Callable 02/15/20 @ 104.97) ⁽¹⁾	(BB-, Caa1)	02/15/25	6.625	830,875
					17,253,684
Oil Refining & Marketing (1.8%)					
1,000	CITGO Petroleum Corp., Rule 144A, Senior Secured Notes (Callable 12/01/17 @ 104.69) ⁽¹⁾	(B+, B3)	08/15/22	6.250	1,032,500
4,100	Coffeyville Finance, Inc., Global Company Guaranteed Notes (Callable 12/01/17 @ 103.25)	(BB-, B1)	11/01/22	6.500	4,233,250
					5,265,750
Packaging (3.0%)					
1,000	Ardagh Holdings U.S.A., Inc., Rule 144A, Company Guaranteed Notes (Callable 02/15/20 @ 104.50) ⁽¹⁾	(B, B3)	02/15/25	6.000	1,063,750

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

	Ratings (S&P/Moody s)	Maturity	Rate
BONDS (continued)			
Holdings U.S.A., Inc., Rule 144A, Company Guaranteed Notes (Callable 05/15/19 @ 105.44) ⁽¹⁾	(B, B3)	05/15/24	7.00
Holdings U.S.A., Inc., Rule 144A, Senior Secured Notes (Callable 05/15/19 @ 102.31) ⁽¹⁾	(BB, Ba3)	05/15/23	4.00
Acquisition Co., Inc., Rule 144A, Senior Unsecured Notes (Callable 01/15/20 @ 103.44) ⁽¹⁾	(CCC+, Caa1)	01/15/25	6.00
Holdings, Inc., Rule 144A, Senior Unsecured Notes (Callable 10/15/20 @ 103.13) ⁽¹⁾	(B, B3)	10/15/25	6.00
Global Holdings S.C.A., Rule 144A, Senior Secured Notes (Callable 02/15/18 @ 103.88) ^{(1),(8)}	(B-, Caa1)	02/15/23	7.00
Merger Sub, Inc., Rule 144A, Senior Unsecured Notes (Callable 11/01/20 @ 103.31) ⁽¹⁾	(CCC+, Caa2e)	11/01/25	6.00
Preferred Products (1.2%)			
City Finance Co., Inc., Rule 144A, Company Guaranteed Notes (Callable 07/01/20 @ 103.75) ⁽¹⁾	(BB-, B1)	07/01/25	5.00
Home Brands Co., Rule 144A, Company Guaranteed Notes (Callable 03/15/20 @ 104.44) ⁽¹⁾	(CCC+, Caa1)	03/15/25	8.00
Home Brands, Inc., Rule 144A, Company Guaranteed Notes (Callable 03/01/19 @ 104.78) ⁽¹⁾	(B-, Caa1)	03/01/24	6.00
Preferred Products (2.8%)			
Finance LLC, Rule 144A, Senior Secured Notes (Callable 04/15/20 @ 102.94) ^{(1),(2)}	(BB-, Ba2)	10/15/24	5.00
Pharmaceuticals International, Inc., Rule 144A, Company Guaranteed Notes (Callable 04/15/20 @ 103.06) ⁽¹⁾	(B-, Caa1)	04/15/25	6.00
Pharmaceuticals International, Inc., Rule 144A, Company Guaranteed Notes (Callable 05/15/18 @ 102.94) ⁽¹⁾	(B-, Caa1)	05/15/23	5.00
Pharmaceuticals International, Inc., Rule 144A, Senior Secured Notes (Callable 03/15/20 @ 103.50) ⁽¹⁾	(BB-, Ba3)	03/15/24	7.00
Real Estate Investment Trusts (5.4%)			
Inc., Company Guaranteed Notes (Callable 07/15/27 @ 100.00)	(BB, Ba1)	10/15/27	4.00
Senior Unsecured Notes (Callable 04/01/19 @ 103.00)	(BB-, B1)	04/01/22	6.00
Senior Unsecured Notes (Callable 09/15/19 @ 102.63)	(BB-, B1)	09/15/22	5.00
Senior Unsecured Notes (Callable 12/01/17 @ 101.25)	(BB-, B1)	07/01/19	5.00
West/Central/East/AL REIT LLC, Rule 144A, Secured Notes (Callable 11/01/19 @ 104.06) ^{(1),(2)}	(B, Caa2)	11/01/23	8.00
Service Corp., Global Company Guaranteed Notes (Callable 11/24/17 @ 104.41)	(BB, B1)	08/01/22	5.00

ce Corp., Rule 144A, Company Guaranteed Notes (Callable 11/15/20 @ 103.56) ⁽¹⁾	(BB, B1e)	11/15/25	4.
Property Trust, Inc., Global Senior Unsecured Notes (Callable 09/15/21 @ 100.00)	(BB-, Ba3)	12/15/21	5.

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Par (000)		Ratings (S&P/Moody s)	Maturity	Rate%	Value
CORPORATE BONDS (continued)					
Recreation & Travel (1.5%)					
\$ 600	Six Flags Entertainment Corp., Rule 144A, Company Guaranteed Notes (Callable 04/15/22 @ 102.75) ⁽¹⁾	(BB-, B2)	04/15/27	5.500	\$ 627,750
2,150	Six Flags Entertainment Corp., Rule 144A, Company Guaranteed Notes (Callable 07/31/19 @ 103.66) ⁽¹⁾	(BB-, B2)	07/31/24	4.875	2,217,188
1,320	Speedway Motorsports, Inc., Global Company Guaranteed Notes (Callable 02/01/18 @ 103.84)	(BB+, Ba2)	02/01/23	5.125	1,372,800
					4,217,738
Restaurants (2.0%)					
2,400	Golden Nugget, Inc., Rule 144A, Senior Unsecured Notes (Callable 10/15/19 @ 103.38) ⁽¹⁾	(CCC+, B3)	10/15/24	6.750	2,448,000
2,250	New Red Finance, Inc., Rule 144A, Secured Notes (Callable 10/15/20 @ 102.50) ⁽¹⁾	(B-, B3e)	10/15/25	5.000	2,303,437
925	Pizza Hut Holdings LLC, Rule 144A, Company Guaranteed Notes (Callable 06/01/22 @ 102.38) ⁽¹⁾	(BB, B1)	06/01/27	4.750	951,594
					5,703,031
Software - Services (4.7%)					
1,150	CDK Global, Inc., Rule 144A, Senior Unsecured Notes (Callable 06/01/22 @ 102.44) ⁽¹⁾	(BB+, Ba1)	06/01/27	4.875	1,201,750
1,500	Epicor Software Corp. ⁽⁷⁾	(CCC, Caa2)	06/01/23	9.585	1,503,750
1,825	First Data Corp., Rule 144A, Secured Notes (Callable 01/15/19 @ 102.88) ⁽¹⁾	(B, B3)	01/15/24	5.750	1,916,250
1,450	Infor Software Parent, Inc., 7.125% Cash, 7.875% PIK, Rule 144A, Company Guaranteed Notes (Callable 12/01/17 @ 103.56) ^{(1),(9)}	(CCC, Caa2)	05/01/21	15.000	1,497,125

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1,800	Infor U.S., Inc., Company Guaranteed Notes (Callable 05/15/18 @ 102.88) ⁽⁸⁾	(CCC+, Caa1)	05/15/22	5.750	2,181,835
900	j2 Global Co-Obligor, Inc., Rule 144A, Company Guaranteed Notes (Callable 07/15/20 @ 104.50) ⁽¹⁾	(BB, Ba3)	07/15/25	6.000	951,750
3,692	Syniverse Foreign Holdings Corp., Rule 144A, Company Guaranteed Notes (Callable 01/15/19 @ 104.56) ^{(1),(2)}	(B, Caa3)	01/15/22	9.125	3,784,300
639	Syniverse Holdings, Inc., Global Company Guaranteed Notes (Callable 12/01/17 @ 100.00)	(CCC+, Caa3)	01/15/19	9.125	635,805
					13,672,565
Specialty Retail (1.4%)					
3,920	Penske Automotive Group, Inc., Global Company Guaranteed Notes (Callable 12/01/17 @ 102.88)	(B+, B1)	10/01/22	5.750	4,046,204
Steel Producers/Products (1.0%)					
450	Commercial Metals Co., Senior Unsecured Notes (Callable 07/15/22 @ 102.69)	(BB+, Ba2)	07/15/27	5.375	465,750
2,000	Zekelman Industries, Inc., Rule 144A, Senior Secured Notes (Callable 06/15/19 @ 104.94) ⁽¹⁾	(B, Caa1)	06/15/23	9.875	2,265,000
					2,730,750
Support - Services (6.6%)					
3,100	Avison Young Canada, Inc., Rule 144A, Senior Secured Notes (Callable 12/15/19 @ 104.75) ⁽¹⁾	(B+, B3)	12/15/21	9.500	3,161,225
2,505	Conduent Business Services LLC, Rule 144A, Company Guaranteed Notes (Callable 12/15/20 @ 105.25) ⁽¹⁾	(B+, B2)	12/15/24	10.500	2,955,900
2,550	Gartner, Inc., Rule 144A, Company Guaranteed Notes (Callable 04/01/20 @ 103.84) ⁽¹⁾	(BB-, B1)	04/01/25	5.125	2,703,000
3,000	H&E Equipment Services, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/01/20 @ 104.22) ⁽¹⁾	(BB-, B2)	09/01/25	5.625	3,176,250

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Par (000)		Ratings (S&P/Moody s)	Maturity	Rate%	Value
CORPORATE BONDS (continued)					
Support - Services					
\$ 1,450	KAR Auction Services, Inc., Rule 144A, Company Guaranteed Notes (Callable 06/01/20 @ 103.84) ⁽¹⁾	(B, B3)	06/01/25	5.125	\$ 1,504,375
2,550	Tempo Acquisition Finance Corp., Rule 144A, Senior Unsecured Notes (Callable 06/01/20 @ 103.38) ⁽¹⁾	(CCC+, Caa1)	06/01/25	6.750	2,588,250
1,900	United Rentals North America, Inc., Company Guaranteed Notes (Callable 01/15/23 @ 102.44)	(BB-, Ba3)	01/15/28	4.875	1,914,250
1,000	United Rentals North America, Inc., Company Guaranteed Notes (Callable 05/15/22 @ 102.75)	(BB-, Ba3)	05/15/27	5.500	1,072,500
					19,075,750
Tech Hardware & Equipment (1.9%)					
550	CDW Finance Corp., Company Guaranteed Notes (Callable 03/01/20 @ 103.75)	(BB-, Ba3)	09/01/25	5.000	579,563
2,000	CommScope Technologies LLC, Rule 144A, Company Guaranteed Notes (Callable 03/15/22 @ 102.50) ⁽¹⁾	(BB-, Ba3)	03/15/27	5.000	1,952,500
1,950	CommScope Technologies LLC, Rule 144A, Company Guaranteed Notes (Callable 06/15/20 @ 103.00) ⁽¹⁾	(BB-, Ba3)	06/15/25	6.000	2,069,437
800	Western Digital Corp., Rule 144A, Senior Secured Notes (Callable 04/01/19 @ 103.69) ⁽¹⁾	(BBB-, Ba1)	04/01/23	7.375	878,000
					5,479,500
Telecom - Satellite (1.5%)					
3,000	Hughes Satellite Systems Corp., Global Company Guaranteed Notes	(BB-, B3)	06/15/21	7.625	3,363,750
1,000	Hughes Satellite Systems Corp., Global Senior Secured Notes	(BBB-, Ba2)	08/01/26	5.250	1,026,330

4,390,080

Telecom - Wireless (0.5%)

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	1,552,418
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Telecom - Wireline Integrated & Services (3.2%)

700	CyrusOne Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 03/15/22 @ 102.69) ⁽¹⁾	(BB+, Ba3)	03/15/27	5.375	749,875
725	Equinix, Inc., Senior Unsecured Notes (Callable 05/15/22 @ 102.69)	(BB+, B1)	05/15/27	5.375	778,469
4,000	GTT Communications, Inc., Rule 144A, Company Guaranteed Notes (Callable 12/31/19 @ 105.91) ⁽¹⁾	(CCC+, Caa1)	12/31/24	7.875	4,275,000
1,000	Zayo Capital, Inc., Global Company Guaranteed Notes (Callable 04/01/18 @ 104.50)	(B, B3)	04/01/23	6.000	1,056,250
2,175	Zayo Capital, Inc., Rule 144A, Company Guaranteed Notes (Callable 01/15/22 @ 102.88) ⁽¹⁾	(B, B3)	01/15/27	5.750	2,297,343

9,156,937

Theaters & Entertainment (2.4%)

600	AMC Entertainment Holdings, Inc., Global Company Guaranteed Notes (Callable 05/15/22 @ 103.06) ⁽²⁾	(B+, B2)	05/15/27	6.125	597,000
855	AMC Entertainment Holdings, Inc., Global Company Guaranteed Notes (Callable 11/15/21 @ 102.94) ⁽²⁾	(B+, B2)	11/15/26	5.875	836,831
1,600	AMC Entertainment Holdings, Inc., Global Company Guaranteed Notes (Callable 12/01/17 @ 104.41)	(B+, B2)	02/15/22	5.875	1,630,000

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Par (00)		Ratings (S&P/Moody s)	Maturity	Rate%	Value
CORPORATE BONDS (continued)					
Theaters & Entertainment					
4,475	Carmike Cinemas, Inc., Rule 144A, Secured Notes (Callable 06/15/18 @ 104.50) ⁽¹⁾	(BB, Ba1)	06/15/23	6.000	\$ 1,570,8
2,200	Live Nation Entertainment, Inc., Rule 144A, Company Guaranteed Notes (Callable 11/01/19 @ 103.66) ⁽¹⁾	(B+, B1)	11/01/24	4.875	2,281,7
					6,916,4
Wireless Telecommunication Services (0.3%)					
750	Wind Tre SpA, Rule 144A, Company Guaranteed Notes (Callable 11/03/20 @ 102.50) ⁽¹⁾	(BB-, B1e)	01/20/26	5.000	755,8
TOTAL CORPORATE BONDS (Cost \$319,369,190)					327,866,5
BANK LOANS (22.1%)					
Aerospace & Defense (0.7%)					
945	Sequa Mezzanine Holdings LLC, LIBOR 3M + 5.500% ⁽¹⁰⁾	(B-, B3)	11/28/21	6.874	1,965,2
Auto Parts & Equipment (0.3%)					
738	Dayco Products LLC, LIBOR 3M + 5.000% ^{(7),(10)}	(B, B2)	05/19/23	6.317	745,5
Beverages (0.7%)					
1,000	The Winebow Group, Inc., LIBOR 1M + 7.500% ^{(4),(7),(10)}	(CCC, Caa1)	12/31/21	8.742	1,890,0
Building Materials (0.7%)					
1,000	Morsco, Inc., LIBOR 1M + 7.000% ⁽¹⁰⁾	(B+, B3)	10/31/23	8.242	2,023,7
Chemicals (3.2%)					
1,113	Ascend Performance Materials Operations LLC, LIBOR 3M + 5.250% ^{(7),(10)}	(B-, NR)	08/12/22	6.583	2,133,8

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000	ASP Chromaflo Intermediate Holdings, Inc., LIBOR 1M + 8.000% ⁽¹⁰⁾	(CCC, Caa2)	11/14/24	9.242	997,5
015	Preferred Proppants LLC, LIBOR 1M + 7.750% ^{(4),(7),(10)}	(CCC, Caa2)	07/27/20	9.083	953,7
000	SK Spice Sarl, LIBOR 3M + 8.250% ⁽¹⁰⁾	(NR, Caa1)	07/11/25	9.613	1,012,5
500	Solenis International LP, LIBOR 3M + 6.750% ⁽¹⁰⁾	(B-, Caa1)	07/31/22	8.067	2,478,1
453	Tronox Blocked Borrower LLC, LIBOR 3M + 3.000% ⁽¹⁰⁾	(BB-, Ba3)	09/22/24	4.323	457,6
047	Tronox Finance LLC, LIBOR 3M + 3.000% ⁽¹⁰⁾	(BB-, Ba3)	09/22/24	4.323	1,056,2
					9,089,6
Diversified Capital Goods (0.7%)					
045	Dynacast International LLC, LIBOR 3M + 8.500% ⁽¹⁰⁾	(B-, Caa1)	01/30/23	9.833	2,064,8
Electronics (0.7%)					
000	CPI International, Inc., LIBOR 1M + 7.250% ^{(7),(10)}	(CCC+, Caa2)	07/26/25	8.492	1,006,2
997	Oberthur Technologies S.A., LIBOR 3M + 3.750% ⁽¹⁰⁾	(B-, B2)	01/10/24	5.083	982,2
					1,988,4
Energy - Exploration & Production (1.5%)					
500	Chief Exploration & Development LLC, LIBOR 3M + 6.500% ^{(4),(10)}	(NR, NR)	05/16/21	7.959	2,454,1
000	W&T Offshore, Inc., LIBOR 6M + 9.000% ^{(4),(10)}	(CCC, Caa2)	05/15/20	9.000	1,905,0
					4,359,1

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Par (000)		Ratings (S&P/Moody s)	Maturity	Rate%	Value
BANK LOANS (continued)					
Gaming (1.4%)					
\$ 3,000	The Intertain Group Ltd., LIBOR 3M + 9.000% ^{(3),(4),(10)}	(B, Caa1)	12/16/22	10.000	\$ 4,133,247
Gas Distribution (0.7%)					
2,110	BCP Renaissance Parent LLC, LIBOR 3M + 4.000% ⁽¹⁰⁾	(B+, B1)	10/31/24	5.380	2,136,375
Health Facility (0.4%)					
1,170	Western Dental Services, Inc., LIBOR 1M + 5.250% ⁽¹⁰⁾	(B-, B3)	06/23/23	6.492	1,178,492
Insurance Brokerage (0.7%)					
1,990	Acrisure LLC, LIBOR 2M + 5.000% ⁽¹⁰⁾	(B, B2)	11/22/23	6.272	2,002,437
Investments & Misc. Financial Services (0.4%)					
1,250	Ocwen Financial Corp., LIBOR 3M + 5.000% ⁽¹⁰⁾	(B+, B3)	12/05/20	6.238	1,254,688
Machinery (1.8%)					
2,750	CPM Acquisition Corp., LIBOR 1M + 8.250% ^{(7),(10)}	(B-, Caa1)	04/10/23	9.492	2,818,750
2,475	WireCo WorldGroup, Inc., LIBOR 3M + 9.000% ⁽¹⁰⁾	(B-, Caa3)	09/30/24	10.317	2,487,375
					5,306,125
Media Content (0.4%)					
1,000	DLG Acquisitions Ltd., EURIBOR 6M + 7.250% ^{(8),(10)}	(CCC+, Caa2)	06/30/22	8.250	1,174,415

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Oil Refining & Marketing (0.8%)					
2,894	Philadelphia Energy Solutions LLC, LIBOR 3M + 5.000% ^{(4),(10)}	(CCC-, B3)	04/04/18	6.333	2,228,333
Personal & Household Products (1.5%)					
1,990	ABG Intermediate Holdings 2 LLC, LIBOR 3M + 7.750% ⁽¹⁰⁾	(CCC+, Caa1)	09/29/25	9.083	2,017,362
499	Comfort Holding LLC, LIBOR 1M + 4.750% ⁽¹⁰⁾	(CCC+, B3)	02/05/24	5.988	455,730
2,300	Comfort Holding LLC, LIBOR 1M + 10.000% ⁽¹⁰⁾	(CCC-, Caa2)	02/03/25	11.238	1,874,500
					4,347,592
Recreation & Travel (1.0%)					
3,000	Legendary Pictures Funding LLC, LIBOR 3M + 6.000% ^{(4),(7),(10)}	(NR, NR)	04/22/20	7.333	2,973,750
Software - Services (3.8%)					
1,309	Almonde, Inc., LIBOR 3M + 7.250% ⁽¹⁰⁾	(CCC+, Caa2)	06/13/25	8.567	1,304,182
2,590	Aricent Technologies, LIBOR 1M + 8.500% ⁽¹⁰⁾	(CCC, Caa2)	04/14/22	9.739	2,608,622
1,250	Eze Castle Software, Inc., LIBOR 3M + 6.500% ⁽¹⁰⁾	(CCC+, Caa1)	04/05/21	7.833	1,253,513
250	Flexera Software LLC, LIBOR 3M + 7.000% ^{(7),(10)}	(B-, Caa1)	04/02/21	8.330	250,313
736	LDiscovery LLC, LIBOR 3M + 5.875% ^{(4),(10)}	(B, B2)	12/09/22	7.186	692,701
2,750	Omnitracs, Inc., LIBOR 3M + 7.750% ⁽¹⁰⁾	(CCC+, Caa1)	05/25/21	9.090	2,761,467
2,000	TigerLuxOne Sarl, LIBOR 3M + 8.250% ⁽¹⁰⁾	(CCC+, Caa2)	02/16/25	9.583	1,990,000
					10,860,798
Specialty Retail (0.3%)					
1,000	Sally Holdings LLC ⁽¹⁰⁾	(BBB-, Ba1)	07/05/24	4.500	1,000,615

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Par (000)		Ratings (S&P/Moody s)	Maturity	Rate%	Value
BANK LOANS (continued)					
Support - Services (0.3%)					
\$ 2,761	Sprint Industrial Holdings LLC, LIBOR 3M + 12.250% ^{(4),(10)}	(CC, Caa3)	11/14/19	13.500	\$ 759,281
Theaters & Entertainment (0.1%)					
327	NEG Holdings LLC, LIBOR 3M + 8.000% ^{(4),(6),(7),(10)}	(NR, NR)	10/17/22	9.333	283,390
TOTAL BANK LOANS (Cost \$63,315,814)					63,766,178
Number of Shares					
COMMON STOCKS (1.9%)					
Auto Parts & Equipment (0.7%)					
109,693	UCI International, Inc. ^{(4),(6),(7),(11)}				1,947,051
Building & Construction (0.0%)					
10	White Forest Resources, Inc. ^{(4),(6),(7),(11)}				127
Building Materials (0.0%)					
619	Dayton Superior Corp. ^{(4),(6),(7),(11)}				
Chemicals (0.1%)					
4,893	Huntsman Corp. ⁽⁴⁾				156,674
Oil Field Equipment & Services (0.2%)					
26	Sidewinder Drilling, Inc., Series A ^{(4),(6),(7),(11)}				550,342

Oil, Gas & Consumable Fuels (0.7%)

71,901	Stone Energy Corp. ⁽¹¹⁾	2,115,327
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Support - Services (0.2%)

2,100	LTR Holdings LLC ^{(6),(7),(11)}	745,500
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692	Sprint Industrial Holdings LLC, Class G ^{(6),(7),(11)}	7
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63	Sprint Industrial Holdings LLC, Class H ^{(6),(7),(11)}	1
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153	Sprint Industrial Holdings LLC, Class I ^{(6),(7),(11)}	1
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745,509

Theaters & Entertainment (0.0%)

40	NEG Holdings LLC, Litigation Trust Units ^{(4),(6),(7),(11)}	40
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TOTAL COMMON STOCKS (Cost \$7,091,176) 5,515,070

PREFERRED STOCK (0.0%)

Building Materials (0.0%)

688	Dayton Superior Corp. ^{(4),(6),(7),(11)} (Cost \$250,835)
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See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Number of Shares		Value
SHORT-TERM INVESTMENTS (6.4%)		
9,361,980	State Street Navigator Securities Lending Government Money Market Portfolio, 1.00% ⁽¹²⁾	\$ 9,361,980
Par (000)	Maturity	Rate %
\$ 9,001	State Street Bank and Trust Co. Euro Time Deposit	11/01/17 0.120
		9,001,186
TOTAL SHORT-TERM INVESTMENTS (Cost \$18,363,166)		18,363,166
TOTAL INVESTMENTS AT VALUE (144.3%) (Cost \$408,390,181)		415,510,932
LIABILITIES IN EXCESS OF OTHER ASSETS (-44.3%)		(127,544,214)
NET ASSETS (100.0%)		\$ 287,966,718

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, as amended. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At October 31, 2017, these securities amounted to a value of \$226,613,882 or 78.7% of net assets.
- (2) Security or portion thereof is out on loan (See note 2-J).
- (3) This security is denominated in British Pound.
- (4) Illiquid security (unaudited).

- (5) Bond is currently in default.
- (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) Security is valued using significant unobservable inputs.
- (8) This security is denominated in Euro.
- (9) PIK: Payment-in-kind security for which part of the income earned may be paid as additional principal.
- (10) Variable rate obligation - The interest rate shown is the rate in effect as of October 31, 2017.
- (11) Non-income producing security.
- (12) Represents security purchased with cash collateral received for securities on loan. The rate shown is the annualized one-day yield at October 31, 2017.

INVESTMENT ABBREVIATIONS

1M = 1 Month

3M = 3 Month

6M = 6 Month

EURIBOR = Euro Interbank Offered Rate

LIBOR = London Interbank Offered Rate

NR = Not Rated

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Schedule of Investments (continued)**

October 31, 2017

Forward Foreign Currency Contracts

Forward Currency to be Purchased (Local)	Forward Currency to be Sold (Local)	Expiration Date	Counterparty	Value on Settlement Date	Current Value/Notional	Net Unrealized Appreciation (Depreciation)
EUR 1,700,000	USD 1,841,544	12/15/17	Morgan Stanley	\$ 1,841,544	\$ 1,985,194	\$ 143,650
EUR 150,000	USD 181,498	10/12/18	Morgan Stanley	181,498	178,569	(2,929)
GBP 150,000	USD 201,197	10/12/18	Morgan Stanley	201,197	201,352	155
USD 254,935	EUR 226,000	12/15/17	Morgan Stanley	(254,935)	(263,913)	(8,978)
USD 8,252,579	EUR 6,835,000	10/12/18	Morgan Stanley	(8,252,579)	(8,136,807)	115,772
USD 1,766,817	GBP 1,389,400	12/15/17	Morgan Stanley	(1,766,817)	(1,847,459)	(80,642)
USD 5,607,822	GBP 4,197,000	10/12/18	Morgan Stanley	(5,607,822)	(5,633,821)	(25,999)
						\$ 141,029

Currency Abbreviations:

EUR = Euro

GBP = British Pound

USD = United States Dollar

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Statement of Assets and Liabilities**

October 31, 2017

Assets

Investments at value, including collateral for securities on loan of \$9,361,980 (Cost \$408,390,181) (Note 2)	\$ 415,510,932 ¹
Cash	50,000
Foreign currency at value (Cost \$426,039)	423,946
Dividend and interest receivable	6,276,256
Unrealized appreciation on forward foreign currency contracts (Note 2)	259,577
Receivable for investments sold	52,345
Receivable for Fund shares sold	10,967
Total assets	422,584,023

Liabilities

Investment advisory fee payable (Note 3)	274,868
Administrative services fee payable (Note 3)	23,452
Loan payable (Note 4)	116,000,000
Payable upon return of securities loaned (Note 2)	9,361,980
Payable for investments purchased	8,603,106
Unrealized depreciation on forward foreign currency contracts (Note 2)	118,548
Interest payable	61,838
Trustees' fee payable	35,644
Accrued expenses	137,869
Total liabilities	134,617,305

Net Assets

Applicable to 102,984,301 shares outstanding	\$ 287,966,718
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Net Assets

Capital stock, \$.001 par value (Note 6)	102,984
Paid-in capital (Note 6)	310,803,231
Distributions in excess of net investment income	(94,019)
Accumulated net realized loss on investments, foreign currency transactions and forward foreign currency contracts	(30,104,845)
Net unrealized appreciation from investments, foreign currency translations and forward foreign currency contracts	7,259,367
Net assets	\$ 287,966,718

Net Asset Value Per Share (\$287,966,718 / 102,984,301) \$2.80

Market Price Per Share

\$2.84

¹ Includes \$9,210,091 of securities on loan.

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Statement of Operations**

For the Year Ended October 31, 2017

Investment Income

Interest	\$ 28,464,402
Dividends	2,447
Securities lending (net of rebates)	74,975
Total investment income	28,541,824

Expenses

Investment advisory fees (Note 3)	3,552,831
Administrative services fees (Note 3)	69,259
Interest expense (Note 4)	2,096,609
Commitment fees (Note 4)	139,347
Trustees fees	127,183
Printing fees	87,557
Legal fees	83,038
Audit and tax fees	50,864
Custodian fees	39,567
Stock exchange listing fees	32,830
Transfer agent fees	28,145
Insurance expense	6,651
Miscellaneous expense	18,416
Total expenses	6,332,297
Less: fees waived (Note 3)	(424,999)
Net expenses	5,907,298

Net investment income	22,634,526
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Net Realized and Unrealized Gain (Loss) from Investments, Foreign Currency and Forward Foreign Currency Contracts

Net realized loss from investments	(6,516,135)
Net realized gain from foreign currency transactions	131,097
Net realized loss from forward foreign currency contracts	(840,776)
Net change in unrealized appreciation (depreciation) from investments	29,647,528
Net change in unrealized appreciation (depreciation) from foreign currency translations	(868)
Net change in unrealized appreciation (depreciation) from forward foreign currency contracts	92,880

22,513,726

Net realized and unrealized gain from investments, foreign currency and forward foreign
currency contracts

Net increase in net assets resulting from operations \$ 45,148,252

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Statement of Changes in Net Assets**

	For the Year Ended October 31, 2017	For the Year Ended October 31, 2016
<i>From Operations</i>		
Net investment income	\$ 22,634,526	\$ 24,620,774
Net realized loss from investments, foreign currency transactions and forward foreign currency contracts	(7,225,814)	(17,044,448)
Net change in unrealized appreciation (depreciation) from investments, foreign currency translations and forward foreign currency contracts	29,739,540	19,970,345
Net increase in net assets resulting from operations	45,148,252	27,546,671
<i>From Dividends and Distributions</i>		
Dividends from net investment income	(22,332,510)	(24,390,246)
Return of capital	(4,663,429)	(3,891,601)
Net decrease in net assets resulting from dividends and distributions	(26,995,939)	(28,281,847)
<i>From Capital Share Transactions</i> (Note 6)		
Issuance of 19,469 and 23,794 shares through the Trustees compensation plan (Note 3)	53,210	58,493
Net proceeds from at-the-market offering (Note 7)	8,094,113	
At-the-market offering costs	(205,804)	
Reinvestment of dividends	263,323	167,438
Net increase in net assets from capital share transactions	8,204,842	225,931
Net increase (decrease) in net assets	26,357,155	(509,245)
<i>Net Assets</i>		
Beginning of year	261,609,563	262,118,808
End of year	\$ 287,966,718	\$ 261,609,563
<i>Distributions in excess of net investment income</i>	\$ (94,019)	\$ (594,253)

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund**Statement of Cash Flows**

October 31, 2017

Reconciliation of Net Increase in Net Assets from Operations to Net Cash Provided by Operating Activities

Net increase in net assets resulting from operations	\$	45,148,252
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Adjustments to Reconcile Net Increase in Net Assets from Operations to Net Cash Provided by Operating Activities

Increase in dividend and interest receivable	\$	(185,596)
Increase in accrued expenses		67,945
Decrease in payable upon return of securities loaned		(826,070)
Decrease in interest payable		(19,475)
Decrease in prepaid expenses and other assets		6,936
Increase in investment advisory fee payable		25,076
Net amortization of discount on investments		(1,980,940)
Purchases of long-term securities		(275,413,887)
Proceeds from sales of long-term securities		263,828,854
Purchase of short-term securities, net		(3,260,417)
Net change in unrealized (appreciation) depreciation from investments and forward foreign currency contracts		(29,740,408)
Net realized loss from investments		6,516,135
Total adjustments		(40,981,847)

Net cash provided by operating activities ¹	\$	4,166,405
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Cash Flows From Financing Activities

Borrowings on revolving credit facility	107,500,000
Repayments of credit facility	(93,500,000)
Proceeds from issuance of shares through trustee compensation	53,210
Net proceeds from at-the-market offerings	8,083,146
At-the-market offering costs	(205,804)
Cash dividends paid	(26,732,616)

Net cash used in financing activities	(4,802,064)
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Net decrease in cash	(635,659)
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Cash beginning of year	1,109,605
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Cash end of year	\$	473,946
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Non-Cash Activity:

Issuance of shares through dividend reinvestments	\$	263,323
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¹ Included in operating expenses is cash of \$2,116,084 paid for interest on borrowings.

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund
Financial Highlights

	For the Year Ended October 31,				
	2017	2016	2015	2014	2013
<i>Per share operating performance</i>					
Net asset value, beginning of year	\$ 2.62	\$ 2.62	\$ 3.04	\$ 3.12	\$ 3.02
<i>INVESTMENT OPERATIONS</i>					
Net investment income ¹	0.23	0.25	0.26	0.28	0.30
Net gain (loss) on investments, foreign currency transactions and forward foreign currency contracts (both realized and unrealized)	0.22	0.03	(0.39)	(0.07)	0.11
Total from investment activities	0.45	0.28	(0.13)	0.21	0.41
<i>LESS DIVIDENDS AND DISTRIBUTIONS</i>					
Dividends from net investment income	(0.22)	(0.24)	(0.29)	(0.29)	(0.31)
Return of capital	(0.05)	(0.04)			(0.01)
Total dividends and distributions	(0.27)	(0.28)	(0.29)	(0.29)	(0.32)
<i>CAPITAL SHARE TRANSACTIONS</i>					
Increase to net asset value due to shares issued through at-the-market offerings	0.00 ²		0.00 ²	0.00 ²	0.01
<i>Net asset value, end of year</i>	\$ 2.80	\$ 2.62	\$ 2.62	\$ 3.04	\$ 3.12
<i>Per share market value, end of year</i>	\$ 2.84	\$ 2.44	\$ 2.40	\$ 3.12	\$ 3.16
<i>TOTAL INVESTMENT RETURN³</i>					
Net asset value	17.90%	12.75%	(3.96)%	6.91%	14.47%
Market value	28.40%	14.63%	(14.28)%	8.33%	10.80%
<i>RATIOS AND SUPPLEMENTAL DATA</i>					
Net assets, end of year (000s omitted)	\$ 287,967	\$ 261,610	\$ 262,119	\$ 302,738	\$ 304,794
Ratio of expenses to average net assets	2.14%	2.04%	1.87%	1.82%	1.75%
Ratio of expenses to average net assets excluding interest expense	1.38%	1.45%	1.37%	1.35%	1.32%
Ratio of net investment income to average net assets	8.19%	10.07%	9.28%	8.85%	9.72%
Decrease reflected in above operating expense ratios due to waivers/reimbursements	0.15%	0.17%	0.15%	0.13%	0.14%

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Average debt per share	\$ 1.13	\$ 1.11	\$ 1.37	\$ 1.44	\$ 1.24
Asset Coverage per \$1,000 of Indebtedness	\$ 3,482	\$ 3,567	\$ 3,070	\$ 3,102 ⁴	\$ 3,148 ⁴
Portfolio turnover rate	65%	49%	41%	59%	73%

¹ Per share information is calculated using the average shares outstanding method.

² This amount represents less than \$0.01 per share.

³ Total investment return at net asset value is based on the change in the net asset value of Fund shares and assumes reinvestment of dividends and distributions, if any, at actual prices pursuant to the Fund's dividend reinvestment program. Total investment return at market value is based on the change in the market price at which the Fund's shares traded on the stock exchange during the period and assumes reinvestment of dividends and distributions, if any, at actual prices pursuant to the Fund's dividend reinvestment program. Because the Fund's shares trade in the stock market based on investor demand, the Fund may trade at a price higher or lower than its NAV. Therefore, returns are calculated based on NAV and share price.

⁴ Unaudited. Included to conform with current year presentation.

See Accompanying Notes to Financial Statements.

Credit Suisse High Yield Bond Fund

Notes to Financial Statements

October 31, 2017

Note 1. Organization

Credit Suisse High Yield Bond Fund (the Fund) is a business trust organized under the laws of the State of Delaware on April 30, 1998. The Fund is registered with the Securities and Exchange Commission under the Investment Company Act of 1940, as amended (the 1940 Act), as a non-diversified, closed-end management investment company. The Fund's principal investment objective is to seek high current income. The Fund also will seek capital appreciation as a secondary objective, to the extent consistent with its objective of seeking high current income.

Note 2. Significant Accounting Policies

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

A) 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 brokers/dealers or at the transaction price if the security has recently been purchased and no value has yet been obtained from a pricing service or pricing broker. When reliable prices are not readily available,

such as when the value of a security has been significantly affected by events after the close of the exchange or market on which the security is principally traded, but before the Fund calculates its net asset value, the Fund values these securities as determined in accordance with procedures approved and established by the Board.

Credit Suisse High Yield Bond Fund**Notes to Financial Statements (continued)**

October 31, 2017

Note 2. Significant Accounting Policies (continued)

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

GAAP established a disclosure hierarchy that categorizes the inputs to valuation techniques used to value assets and liabilities at each measurement date. These inputs are summarized in the three broad levels listed below:

Level 1 quoted prices in active markets for identical investments

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

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

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

The following is a summary of the inputs used as of October 31, 2017 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	\$	\$ 325,013,915	\$ 2,852,603	\$ 327,866,518
Bank Loans		50,710,604	13,055,574	63,766,178
Common Stocks	2,272,001		3,243,069 ⁽¹⁾	5,515,070 ⁽¹⁾
Preferred Stocks			0 ⁽¹⁾	0 ⁽¹⁾
Short-Term Investments		18,363,166		18,363,166
	\$ 2,272,001	\$ 394,087,685	\$ 19,151,246 ⁽¹⁾	\$ 415,510,932 ⁽¹⁾

Other Financial Instruments*

Forward Foreign Currency Contracts	\$	\$ 259,577	\$	\$ 259,577
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Liabilities	Level 1	Level 2	Level 3	Total
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Other Financial Instruments*

Forward Foreign Currency Contracts	\$	\$ 118,548	\$	\$ 118,548
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⁽¹⁾Includes zero valued securities.

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

Credit Suisse High Yield Bond Fund**Notes to Financial Statements (continued)**

October 31, 2017

Note 2. Significant Accounting Policies (continued)

The following is a reconciliation of investments as of October 31, 2017 for which significant unobservable inputs were used in determining value. All transfers, if any, are assumed to occur at the end of the reporting period.

	Corporate Bonds	Bank Loans	Common Stocks	Preferred Stocks	Total
Balance as of October 31, 2016	\$ 2,880,737	\$ 20,702,208	\$ 1,131,580 ⁽¹⁾	\$ 0 ⁽¹⁾	\$ 24,714,525 ⁽¹⁾
Accrued discounts (premiums)	(7,970)	42,321			34,351
Purchases	2,833,052	6,831,626	3,213,284		12,877,962
Sales	(3,580,986)	(14,956,375)	(287,500)		(18,824,861)
Realized gain (loss)	(1,222,659)	(143,836)	(90,000)		(1,456,495)
Change in unrealized appreciation (depreciation)	1,950,429	510,598	(724,295)		1,736,732
Transfers into Level 3		2,133,848			2,133,848
Transfers out of Level 3		(2,064,816)			(2,064,816)
Balance as of October 31, 2017	\$ 2,852,603	\$ 13,055,574	\$ 3,243,069 ⁽¹⁾	\$ 0 ⁽¹⁾	\$ 19,151,246 ⁽¹⁾
Net change in unrealized appreciation (depreciation) from investments still held as of October 31, 2017	\$ (12,712)	\$ 104,169	\$ (724,295)	\$	\$ (632,838)

⁽¹⁾Includes zero valued securities.

Quantitative Disclosure About Significant Unobservable Inputs

Asset Class	Fair Value at 10/31/2017	Valuation Techniques	Unobservable Input	Range (Weighted Average) (per share)
Corporate Bonds	\$ 9,779	Income Approach	Expected Remaining Distribution	NA

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	\$ 1,503,750	Vendor Pricing	Single Broker Quote	NA
	\$ 1,339,074	Market Approach	Comparable Bond Price	NA
Bank Loans	\$ 283,390	Market Approach	Comparable Bond Price	NA
	\$ 12,772,184	Vendor Pricing	Single Broker Quote	\$0.94 - \$1.03 (\$0.99)
Common			Discount For Illiquidity and	
Stocks	\$ 167	Market Approach	EBITDA Multiples	\$0.00 - \$12.69 (\$0.25)
	\$ 2,692,551	Vendor Pricing	Single Broker Quote	\$17.75 - \$355 (\$24.09)
	\$ 550,351	Market/Income Approach	Comparable Bond Price, Discounted Cash Flows	\$0.01 -\$21,496.90 (\$589.25)
Preferred				
Stock	\$ 0.00	Market Approach	Discount For Illiquidity	NA

Each fair value determination is based on a consideration of relevant factors, including both observable and unobservable inputs. Observable and unobservable inputs that Credit Suisse 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. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, determining fair value requires more judgment. Because of the inherent uncertainty of valuation, those estimated values may be materially higher or lower than the values that would have been used had a ready market for the investments existed. Accordingly, the degree of judgment exercised by the Fund in determining fair value is greatest for investments categorized in Level 3. In some circumstances, the inputs used to measure fair value might be

Credit Suisse High Yield Bond Fund**Notes to Financial Statements (continued)**

October 31, 2017

Note 2. Significant Accounting Policies (continued)

categorized within different levels of the fair value hierarchy. In those instances, the fair value measurement is categorized in its entirety in the fair value hierarchy based on the least observable input that is significant to the fair value measurement. Additionally, changes in the market environment and other events that may occur over the life of the investments may cause the gains or losses ultimately realized on these investments to be different from the valuations used at the date of these financial statements.

For the year ended October 31, 2017, there were no transfers between Level 1 and Level 2, but there was \$2,133,848 transferred from Level 2 to Level 3 due to a lack of a pricing source supported by observable inputs and \$2,064,816 transferred from Level 3 to Level 2 as a result of the availability of a pricing source supported by observable inputs. All transfers, if any, are assumed to occur at the end of the reporting period.

B) DERIVATIVE INSTRUMENTS AND HEDGING ACTIVITIES The Fund adopted amendments to authoritative guidance on disclosures about derivative instruments and hedging activities which require that a fund disclose (a) how and why an entity uses derivative instruments, (b) how derivative instruments and hedging activities are accounted for and (c) how derivative instruments and related hedging activities affect a fund's financial position, financial performance and cash flows.

Fair Values of Derivative Instruments as of October 31, 2017:

	Asset Derivatives		Liability Derivatives	
	Balance Sheet Location	Fair Value	Balance Sheet Location	Fair Value
	Unrealized appreciation on forward foreign currency contracts		Unrealized depreciation on forward foreign currency contracts	
Currency Contracts		\$ 259,577		\$ 118,548

Effect of Derivative Instruments on the Statement of Operations:

	Realized		Net Unrealized
Location	Gain (Loss)	Location	Appreciation (Depreciation)

	Net realized loss from forward foreign currency contracts		Net change in unrealized appreciation (depreciation) from forward foreign currency contracts	
Currency Contracts		\$ (840,776)		\$ 92,880

For the year ended October 31, 2017, the Fund held an average monthly value on a net basis of \$18,094,076 in forward foreign currency contracts.

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

Credit Suisse High Yield Bond Fund**Notes to Financial Statements (continued)**

October 31, 2017

Note 2. Significant Accounting Policies (continued)

The following table presents by counterparty the Fund's derivative assets, net of related collateral held by the Fund, at October 31, 2017:

Counterparty	Gross Amount of Assets Presented in the Statement of Assets and Liabilities^(a)	Financial Instruments and Derivatives Available for Offset	Non-Cash Collateral Received	Cash Collateral Received	Net Amount of Derivative Assets
Morgan Stanley	\$ 259,577	\$ (118,548)	\$	\$	\$ 141,029

The following table presents by counterparty the Fund's derivative liabilities, net of related collateral pledged by the Fund, at October 31, 2017:

Counterparty	Gross Amount of Liabilities Presented in the Statement of Assets and Liabilities^(a)	Financial Instruments and Derivatives Available for Offset	Non-Cash Collateral Pledged	Cash Collateral Pledged	Net Amount of Derivative Liabilities
Morgan Stanley	\$ 118,548	\$ (118,548)	\$	\$	\$

(a) Forward foreign currency contracts are included.

C) FOREIGN CURRENCY TRANSACTIONS The books and records of the Fund are maintained in U.S. dollars. Transactions denominated in foreign currencies are recorded at the current prevailing exchange rates. All assets and liabilities denominated in foreign currencies are translated into U.S. dollar amounts at the current exchange rate at the end of the period. Reported net realized gain (loss) from foreign currency transactions arises from sales of foreign currencies; currency gains or losses realized between the trade and settlement dates on securities transactions; and the difference between the amounts of dividends, interest, and foreign withholding taxes recorded on the Fund's books and the U.S. dollar equivalent of the amounts actually received or paid. Net change in unrealized gains and losses on translation of assets and liabilities denominated in foreign currencies arises from changes in the fair values of assets

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

D) SECURITY TRANSACTIONS AND INVESTMENT INCOME/EXPENSE Security transactions are accounted for on a trade date basis. Interest income/expense is recorded on the accrual basis. The Fund amortizes premiums and accretes discounts using the effective interest method. Dividend income/expense is recorded on the ex-dividend date. The cost of investments sold is determined by use of the specific identification method for both financial reporting and income tax purposes. To the extent any issuer defaults or a credit event occurs that impacts the issuer, the Fund may halt any additional interest income accruals and consider the realizability of interest accrued up to the date of default or credit event.

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

Credit Suisse High Yield Bond Fund

Notes to Financial Statements (continued)

October 31, 2017

Note 2. Significant Accounting Policies (continued)

The Fund's dividend policy is to distribute substantially all of its net investment income to its shareholders on a monthly basis. However, in order to provide shareholders with a more consistent yield to the current trading price of shares of common stock of the Fund, the Fund may at times pay out less than the entire amount of net investment income earned in any particular month and may at times in any month pay out such accumulated but undistributed income in addition to net investment income earned in that month. As a result, the dividends paid by the Fund for any particular month may be more or less than the amount of net investment income earned by the Fund during such month.

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

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

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

G) SHORT-TERM INVESTMENTS The Fund, together with other funds/portfolios advised by Credit Suisse, pools available cash into a short-term variable rate time deposit issued by State Street Bank and Trust Company (SSB), the Fund's custodian. The short-term time deposit issued by SSB is a variable rate account classified as a short-term investment.

H) CASH FLOW INFORMATION Cash, as used in the Statement of Cash Flows, is the amount reported in the Statement of Assets and Liabilities, including domestic and foreign currencies. The Fund invests in securities and distributes dividends from net investment income and net realized gains, if any (which are either paid in cash or

reinvested at the discretion of shareholders). These activities are reported in the Statement of Changes in Net Assets. Information on cash payments is presented in the Statement of Cash Flows. Accounting practices that do not affect reporting activities on a cash basis include unrealized gain or loss on investment securities and accretion or amortization income/expense recognized on investment securities.

I) FORWARD FOREIGN CURRENCY CONTRACTS A forward foreign currency exchange contract (forward currency contract) is a commitment to purchase or sell a foreign currency at the settlement date at a negotiated rate. The Fund will enter into forward currency contracts primarily for hedging foreign currency risk. Forward currency contracts are valued at the prevailing forward exchange rate of the underlying currencies and unrealized gain/loss is recorded daily. On the settlement date of the forward currency contract, the Fund records

Credit Suisse High Yield Bond Fund

Notes to Financial Statements (continued)

October 31, 2017

Note 2. Significant Accounting Policies (continued)

a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value of the contract at the time it was closed. Certain risks may arise upon entering into forward currency contracts from the potential inability of counterparties to meet the terms of their contracts. The maximum counterparty credit risk to the Fund is measured by the unrealized gain on appreciated contracts. Additionally, when utilizing forward currency contracts to hedge, the Fund forgoes the opportunity to profit from favorable exchange rate movements during the term of the contract. The Fund's open forward currency contracts at October 31, 2017 are disclosed in the Schedule of Investments.

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

SSB has been engaged by the Fund to act as the Fund's securities lending agent. As of October 31, 2017, the Fund had investment securities on loan with a fair value of \$9,210,091. Collateral received for securities loaned and a related liability of \$9,361,980 are presented gross in the Statement of Assets and Liabilities. The collateral for securities loaned is valued consistently to the other investments held by the Fund and is included in Level 2 of the fair value hierarchy. As of October 31, 2017, the value of the related collateral exceeded the value of the securities loaned.

The Fund's securities lending arrangement provides that the Fund and SSB will share the net income earned from securities lending activities. Securities lending income is accrued as earned. During the year ended October 31, 2017, total earnings from the Fund's investment in cash collateral received in connection with securities lending arrangements was \$118,007, of which \$18,096 was rebated to borrowers (brokers). The Fund retained \$74,975 in income from the cash collateral investment, and SSB, as lending agent, was paid \$24,936.

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

In the normal course of business the Fund trades financial instruments and enters into financial transactions for which risk of potential loss exists due to changes in the market (market risk) or failure of the other party to a transaction to perform (credit risk). Similar to credit risk, the Fund may be exposed to counterparty risk, including securities lending, or the risk that an institution or other entity with which the Fund has unsettled or open transactions will default. The potential loss could exceed the value of the financial assets recorded in the

Credit Suisse High Yield Bond Fund

Notes to Financial Statements (continued)

October 31, 2017

Note 2. Significant Accounting Policies (continued)

financial statements. Financial assets, which potentially expose the Fund to credit risk, consist principally of cash due from counterparties and investments. The extent of the Fund's exposure to credit and counterparty risks in respect to these financial assets approximates their carrying value as recorded in the Fund's Statement of Assets and Liabilities.

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

L) RECENT ACCOUNTING PRONOUNCEMENTS On August 26, 2016, Financial Accounting Standards Board (FASB) issued Accounting Standards Update No. 2016-15, *Statement of Cash Flows (Topic 230)*, a consensus of the FASB's Emerging Issues Task Force (ASU 2016-15). ASU 2016-15 is intended to reduce diversity in practice in how certain transactions are classified in the statement of cash flows. The issues addressed in ASU 2016-15 are: debt prepayment or debt extinguishment costs, settlement of zero-coupon debt instruments, contingent consideration payments made after a business combination, proceeds from the settlement of insurance claims, proceeds from the settlement of corporate-owned life insurance policies, including bank-owned life insurance policies, distributions received from equity method investments, beneficial interests in securitization transactions; and, separately identifiable cash flows and application of the predominance principle. ASU 2016-15 is effective for interim and annual reporting periods beginning after December 15, 2017. Management is currently evaluating the impact, if any, of applying this provision.

In November 2016, FASB issued Accounting Standards Update No. 2016-18, *Statement of Cash Flows (Topic 230)*, Restricted Cash, a consensus of the FASB's Emerging Issues Task Force (ASU 2016-18). ASU 2016-18 requires that a statement of cash flows explain the change during the period in the total of cash, cash equivalents, and amounts generally described as restricted cash or restricted cash equivalents. Therefore, amounts generally described as restricted cash and restricted cash equivalents should be included with cash and cash equivalents when reconciling the beginning-of-period and end-of-period total amounts shown on the statement of cash flows. The amendments in ASU 2016-18 do not provide a definition of restricted cash or restricted cash equivalents. ASU 2016-18 is effective for interim and annual reporting periods beginning after December 15, 2017. Management is currently evaluating the impact, if any, of applying this provision.

In October 2016, the U.S. Securities and Exchange Commission adopted new rules and amended existing rules (together, final rules) intended to modernize the reporting and disclosure of information by registered investment companies. In part, the final rules amend Regulation S-X and require standardized, enhanced disclosure about derivatives in investment company financial statements, as well as other amendments. The compliance date for the amendments to Regulation S-X is August 1, 2017. The Fund has adopted the amendments to Regulation S-X and upon evaluation, has concluded that the amendments do not materially impact the financial statements. However, as required, additional or enhanced disclosure has been included.

M) SUBSEQUENT EVENTS In preparing the financial statements as of October 31, 2017, management considered the impact of subsequent events for potential recognition or disclosure in these financial statements through the date of release of this report. No such events requiring recognition or disclosure were identified through the date of the release of this report.

Credit Suisse High Yield Bond Fund**Notes to Financial Statements (continued)**

October 31, 2017

Note 3. Transactions with Affiliates and Related Parties

Credit Suisse serves as investment adviser for the Fund. For its investment advisory services, Credit Suisse is entitled to receive a fee from the Fund at an annual rate of 1.00% of the first \$250 million of the average weekly value of the Fund's total assets minus the sum of liabilities (other than aggregate indebtedness constituting leverage) and 0.75% of the average weekly value of the Fund's total assets minus the sum of liabilities (other than aggregate indebtedness constituting leverage) greater than \$250 million. Effective January 1, 2011, Credit Suisse has agreed to waive 0.15% of the fees payable under the Advisory Agreement up to \$200 million and 0.25% of the fees payable under the Advisory Agreement on the next \$50 million. For the year ended October 31, 2017, investment advisory fees earned and voluntarily waived were \$3,552,831 and \$424,999, respectively. Fee waivers and expense reimbursements are voluntary and may be discontinued by Credit Suisse at any time.

SSB serves as Accounting and Administrative Agent for the Fund. For its administrative services, SSB receives a fee, exclusive of out-of-pocket expenses, calculated in total for all the Credit Suisse funds/portfolios co-administered by SSB and allocated based upon the relative average net assets of each fund/portfolio, subject to an annual minimum fee. For the year ended October 31, 2017, administrative services fees earned by SSB (including out-of-pocket expenses) with respect to the Fund were \$69,259.

The Independent Trustees receive a minimum of fifty percent (50%) of their annual retainer in the form of shares. During the years ended October 31, 2017 and 2016, 19,469 shares and 23,794 shares, respectively, were issued through the Trustees' compensation plan. Trustees as a group own less than 1% of the Fund's outstanding shares.

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

Note 4. Line of Credit

The Fund has a line of credit provided by SSB primarily to leverage its investment portfolio (the SSB Agreement). The Fund may borrow the lesser of: a) \$170,000,000; b) an amount that is no greater than 33 1/3% of the Fund's total assets minus the sum of liabilities (other than aggregate indebtedness constituting leverage); and c) the Borrowing Base as defined in the SSB Agreement. Under the terms of the SSB Agreement, the Fund pays a commitment fee on the unused amount. In addition, the Fund pays interest on borrowings at LIBOR plus a spread. At October 31, 2017, the Fund had loans outstanding under the Agreement of \$116,000,000. During the year ended October 31, 2017, the Fund had borrowings under the Agreement as follows:

Average Daily Loan	Weighted Average Interest	Maximum Daily Loan Outstanding	Interest Expense
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Balance	Rate %		
\$ 113,897,260	1.816%	\$ 127,000,000	\$ 2,096,609

The use of leverage by the Fund creates an opportunity for increased net income and capital appreciation for the Fund, but, at the same time, creates special risks, and there can be no assurance that a leveraging strategy will be successful during any period in which it is employed. The Fund intends to utilize leverage to provide the shareholders with a potentially higher return. Leverage creates risks for shareholders including the likelihood of greater volatility of net asset value and market price of the Fund's shares and the risk that fluctuations in interest rates on borrowings and short-term debt may affect the return to shareholders. To the extent the income or capital appreciation derived from securities purchased with funds received from leverage exceeds the cost of leverage, the Fund's return will be greater than if leverage had not been used. Conversely, if the income or capital appreciation from the securities purchased with such funds is not sufficient to cover the cost of leverage, the

Credit Suisse High Yield Bond Fund

Notes to Financial Statements (continued)

October 31, 2017

Note 4. Line of Credit (continued)

return to the Fund will be less than if leverage had not been used, and therefore the amount available for distribution to shareholders as dividends and other distributions will be reduced. In the latter case, Credit Suisse in its best judgment nevertheless may determine to maintain the Fund's leveraged position if it deems such action to be appropriate under the circumstances. During periods in which the Fund is utilizing leverage, the management fee will be higher than if the Fund did not utilize a leveraged capital structure because the fee is calculated as a percentage of the managed assets including those purchased with leverage.

Certain types of borrowings by the Fund may result in the Fund being subject to covenants in credit agreements, including those relating to asset coverage and portfolio composition requirements. The Fund's lenders may establish guidelines for borrowing which may impose asset coverage or portfolio composition requirements that are more stringent than those imposed by the 1940 Act. There is no guarantee that the Fund's borrowing arrangements or other arrangements for obtaining leverage will continue to be available, or if available, will be available on terms and conditions acceptable to the Fund. Expiration or termination of available financing for leveraged positions can result in adverse effects to the Fund's access to liquidity and its ability to maintain leverage positions, and may cause the Fund to incur losses. Unfavorable economic conditions also could increase funding costs, limit access to the capital markets or result in a decision by lenders not to extend credit to the Fund. In addition, a decline in market value of the Fund's assets may have particular adverse consequences in instances where the Fund has borrowed money based on the market value of those assets. A decrease in market value of those assets may result in the lender requiring the Fund to sell assets at a time when it may not be in the Fund's best interest to do so.

Note 5. Purchases and Sales of Securities

For the year ended October 31, 2017, purchases and sales of investment securities (excluding short-term investments) were \$268,812,377 and \$247,322,072, respectively.

Note 6. Fund Shares

The Fund offers a Dividend Reinvestment Plan (the Plan) to its common stockholders. By participating in the Plan, dividends and distributions will be promptly paid to stockholders in additional shares of common stock of the Fund. The number of shares to be issued will be determined by dividing the total amount of the distribution payable by the greater of (i) the net asset value per share (NAV) of the Fund's common stock on the payment date, or (ii) 95% of the market price per share of the Fund's common stock on the payment date. If the NAV of the Fund's common stock is greater than the market price (plus estimated brokerage commissions) on the payment date, Computershare (or a broker-dealer selected by Computershare) shall endeavor to apply the amount of such distribution to purchase shares of Fund common stock in the open market.

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The Fund has one class of shares of beneficial interest, par value \$.001 per share; an unlimited number of shares are authorized. Transactions in shares of beneficial interest of the Fund were as follows:

	For the Year Ended October 31, 2017	For the Year Ended October 31, 2016
Shares issued through the Trustees compensation plan	19,469	23,794
Shares issued through the at-the-market offerings	2,873,516	
Shares issued through reinvestment of dividends	94,955	66,769
Net increase	2,987,940	90,563

Credit Suisse High Yield Bond Fund**Notes to Financial Statements (continued)**

October 31, 2017

Note 7. Shelf Offering

The Fund has an effective shelf registration statement. The shelf registration statement enables the Fund to issue up to \$90,000,000 in proceeds through one or more public offerings. Shares may be offered at prices and terms to be set forth in one or more supplements to the Fund's prospectus included in the shelf registration statement. On July 17, 2017, the Fund filed a prospectus supplement relating to an at-the-market offering of the Fund's shares of common stock. Any proceeds raised through such offering will be used for investment purposes. Offering costs relating to the at-the-market offering of \$205,804 were charged to capital during the fiscal year ended October 31, 2017.

Transactions in shares of common stock in at-the-market offerings, resulting in proceeds (net of commissions) to the Fund were as follows:

	For the Year Ended October 31, 2017	For the Year Ended October 31, 2016
Shares issued through at-the-market offerings	2,873,516	
Proceeds (net of commissions)	\$ 8,094,113	\$

Note 8. Income Tax Information and Distributions to Shareholders

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

The tax character of distributions paid by the Fund during the fiscal years ended October 31, 2017 and 2016, respectively, was as follows:

Ordinary Income		Return of Capital	
2017	2016	2017	2016
\$ 22,332,510	\$ 24,390,246	\$ 4,663,429	\$ 3,891,601

The tax basis components of distributable earnings differ from the amounts reflected in the Statement of Assets and Liabilities by temporary book/tax differences. These differences are primarily due to differing treatments of wash sales, partnership basis adjustments, income from defaulted bonds and marked to market of forward contracts. At October 31, 2017, the components of distributable earnings on a tax basis were as follows:

Accumulated realized loss	\$ (29,920,908)
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Unrealized appreciation 6,981,411

\$ (22,939,497)

At October 31, 2017, the Fund had short-term capital loss carryforwards subject to expiration and unlimited long-term capital loss carryforwards available to offset possible future capital gains as follows:

Expires October 31, 2018	Unlimited Long-Term Loss Carryforwards
\$ 6,207,338	\$ 23,713,570

During the tax year ended October 31, 2017, \$40,767,194 of capital loss carryforwards expired.

At October 31, 2017, the cost and net unrealized appreciation (depreciation) of investments and derivatives for income tax purposes were as follows:

Cost of Investments	\$ 408,668,137
Unrealized appreciation	\$ 18,962,837
Unrealized depreciation	(11,979,013)
Net unrealized appreciation (depreciation)	\$ 6,983,824

Credit Suisse High Yield Bond Fund

Notes to Financial Statements (continued)

October 31, 2017

Note 8. Income Tax Information and Distributions to Shareholders (continued)

To adjust for current period permanent book/tax differences which arose principally from differing book/tax treatment of foreign currency gain (loss), partnership basis adjustments, and defaulted bonds, paid-in capital was charged \$(40,767,586), distributions in excess of net investment income was credited \$198,218 and accumulated net realized loss was credited \$40,569,368. Net assets were not affected by these reclassifications.

Note 9. Contingencies

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

Note 10. Changes to By-Laws

At a meeting of the Board of Trustees of the Fund on August 22, 2017, the Trustees unanimously approved Amended and Restated Bylaws for the Fund (the "A&R Bylaws"). The A&R Bylaws differ from the previous bylaws of the Fund in certain material respects. The A&R Bylaws provide new requirements governing notice of shareholder business at shareholder meetings and shareholder nominations of trustee candidates. Under the A&R Bylaws, any shareholder proposing to bring business before a shareholder meeting or nominate a trustee candidate is required to provide a significant amount of information regarding itself and the business to be brought before the meeting or trustee candidate, as applicable. Further, the A&R Bylaws include an extensive list of specific qualification requirements that a nominee for trustee must meet.

The A&R Bylaws also include a section that allows for reasonable standards to be implemented by the Board or the officers of the Fund governing shareholder inspections of the Fund's various records. In addition, the A&R Bylaws require that New York and Delaware be the exclusive forums for most litigation.

Credit Suisse High Yield Bond Fund

Report of Independent Registered Public Accounting Firm

The Board of Trustees and Shareholders

Credit Suisse High Yield Bond Fund:

We have audited the accompanying statement of assets and liabilities of Credit Suisse High Yield Bond Fund (the Fund) including the schedule of investments, as of October 31, 2017, and the related statements of operations and cash flows for the year then ended, the statements of changes in net assets for each of the years in the two-year period then ended, and the financial highlights for each of the years in the three-year period then ended. These financial statements and financial highlights are the responsibility of the Fund's management. Our responsibility is to express an opinion on these financial statements and financial highlights based on our audits. The accompanying financial highlights for each of the years in the two-year period ended October 31, 2014 were audited by other independent registered public accountants whose report thereon dated December 29, 2014, expressed an unqualified opinion on those financial highlights.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. Our procedures included confirmation of securities owned as of October 31, 2017, by correspondence with the custodian and broker or by other appropriate auditing procedures. An audit also includes assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements and financial highlights referred to above present fairly, in all material respects, the financial position of Credit Suisse High Yield Bond Fund as of October 31, 2017, the results of its operations and cash flows for the year then ended, and the changes in its net assets for each of the years in the two-year period then ended, and the financial highlights for each of the years in the three-year period then ended, in conformity with U.S. generally accepted accounting principles.

New York, New York

December 28, 2017

Credit Suisse High Yield Bond Fund
Information Concerning Trustees and Officers (unaudited)

Name, Address (Year of Birth)	Position(s) Held with Fund	Term of Office¹ and Length of Time Served	Principal Occupation(s) During Past Five Years	Number of Portfolios in Fund Complex Overseen by Trustee	Other Trusteeships Held by Trustee During Past Five Years
Independent Trustees					
Terry F. Bovarnick c/o Credit Suisse Asset Management, LLC Attn: General Counsel One Madison Avenue New York, New York 10010 (1958)	Trustee; Nominating Committee and Audit Committee member	Since 2006; current term ends at the 2020 annual meeting	Currently retired.	2	None
James J. Cattano c/o Credit Suisse Asset Management, LLC	Trustee; Nominating Committee member and Audit Committee Chairman	Since 2006; current term ends at the 2018 annual meeting	President of Coastal Trade Corporation from October 2009 to September 2013; President, Primary Resource, Inc. (an international trading and manufacturing company specializing in the sale of	2	Director of Aberdeen Chile Fund, Inc., Aberdeen Indonesia Fund, Inc., Aberdeen Israel Fund, Inc., Aberdeen Latin

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<p>Attn: General Counsel One Madison Avenue New York, New York 10010 (1943)</p>			<p>agricultural commodities throughout Latin American markets) from October 1996 to October 2011.</p>		<p>America Equity Fund, Inc., and Aberdeen Emerging Markets Small Company Opportunities Fund, Inc. (each a closed-end investment company).</p>
<p>Lawrence J. Fox c/o Credit Suisse Asset Management, LLC Attn: General Counsel One Madison Avenue New York, New York 10010 (1943)</p>	<p>Trustee; Nominating Committee member</p>	<p>Since 2001; current term ends at the 2019 annual meeting</p>	<p>Partner of Schoeman, Updike & Kaufman LLP (law firm) since February 2017; Partner of Drinker Biddle & Reath (law firm) from 1972 to January 2017, Lecturer at Yale Law School since 2009.</p>	<p>2</p>	<p>Director of Aberdeen Chile Fund, Inc., Aberdeen Israel Fund, Inc., Aberdeen Latin America Equity Fund, Inc. (each a closed-end investment company); Director of Dynasil Corporation of America (a manufacturing company).</p>

¹ Each Trustee and Officer serves until his or her respective successor has been duly elected and qualified.

Credit Suisse High Yield Bond Fund**Information Concerning Trustees and Officers (unaudited) (continued)**

Name, Address (Year of Birth)	Position(s) Held with Fund	Term of Office¹ and Length of Time Served	Principal Occupation(s) During Past Five Years	Number of Portfolios in Fund Complex Overseen by Trustee	Other Trusteeships Held by Trustee During Past Five Years
Steven N. Rappaport Lehigh Court, LLC 555 Madison Avenue 29th Floor New York, New York 10022 (1948)	Chairman of the Board, Nominating Committee Chairman and Audit Committee member	Chairman since 2012 and Trustee since 2005; current term ends at the 2018 annual meeting	Partner of Lehigh Court, LLC and RZ Capital (private investment firms) from July 2002 to present; Partner of Backstage Acquisition Holdings, LLC (publication job postings) from November 2013 to present.	10	Director of iCAD, Inc. (surgical and medical instruments and apparatus company); Director of Aberdeen Chile Fund, Inc., Aberdeen Emerging Markets Smaller Company Opportunities Fund, Inc., Aberdeen Israel Fund, Inc., Aberdeen Indonesia Fund, Inc. and Aberdeen Latin America Equity Fund, Inc. (each a closed-end investment company); Director of Aberdeen Funds (23 open-end portfolios); Director of Presstek, Inc. (digital imaging technologies company) from 2003 to 2012; Director of Wood Resources, LLC (plywood manufacturing company) from 2003 to October 2013.
Interested Trustee					
John G. Popp Credit Suisse Asset	Trustee; Chief Executive Officer and President	Trustee since 2012; Chief	Managing Director of Credit Suisse Asset Management, LLC; Global Head and Chief	10	Director of Credit Suisse Asset Management Income Fund, Inc. (a closed-end investment

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Management, LLC	Executive Officer and President	Investment Officer of the Credit Suisse Investment Group; Associated with Credit Suisse Asset Management, LLC or its predecessor since 1997; President and Chief Executive Officer of other Credit Suisse Funds.	company); Trustee of Credit Suisse Funds (8 open-end portfolios).
One Madison Avenue	since 2010;		
New York, New York	current term ends at the		
10010	2019 annual meeting		
(1956)			

¹ Each Trustee and Officer serves until his or her respective successor has been duly elected and qualified.

* Mr. Popp is an interested person of the Fund as defined in the 1940 Act by virtue of his current position as an officer of Credit Suisse.

Credit Suisse High Yield Bond Fund

Information Concerning Trustees and Officers (unaudited) (continued)

Name, Address (Year of Birth)	Position(s) Held with Fund	Term of Office¹ and Length of Time Served	Principal Occupation(s) During Past Five Years
Officers** Thomas J. Flannery Credit Suisse Asset Management, LLC One Madison Avenue New York, New York 10010 (1974)	Chief Investment Officer	Since 2010	Managing Director of Credit Suisse and Head of the Credit Suisse U.S. High Yield Management Team; Associated with Credit Suisse Group AG since 2000; Officer of other Credit Suisse Funds.
Credit Suisse Asset Management, LLC One Madison Avenue New York, New York 10010 (1976)	Chief Compliance Officer	Since 2004	Managing Director and Global Head of Compliance of Credit Suisse since 2010; Associated with Credit Suisse since July 2000; Officer of other Credit Suisse Funds.
(1966)			

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<p>Lou Anne McInnis Credit Suisse Asset Management, LLC One Madison Avenue New York, New York 10010</p>	<p>Chief Legal Officer</p>	<p>Since 2015</p>	<p>Director of Credit Suisse; Associated with Credit Suisse since April 2015; Counsel at DLA Piper US LLP from 2011 to April 2015; Associated with Morgan Stanley Investment Management from 1997 to 2010; Officer of other Credit Suisse Funds.</p>
<p>(1959)</p>			
<p>Laurie Pecha Credit Suisse Asset Management, LLC One Madison Avenue New York, New York 10010</p>	<p>Chief Financial Officer</p>	<p>Since 2016</p>	<p>Director of Credit Suisse since August 2016; Senior Consultant of Spectra Professional Services, LLC from January 2012 to July 2016; Vice President of Legg Mason & Co. from March 2007 to December 2011; Officer of other Credit Suisse Funds.</p>
<p>(1961)</p>			
<p>Esther Cheung Credit Suisse Asset Management, LLC One Madison Avenue New York, New York 10010</p>	<p>Treasurer</p>	<p>Since 2016</p>	<p>Vice President of Credit Suisse since 2015; Associated with Reich & Tang Asset Management, LLC from June 2010 to August 2015; Officer of other Credit Suisse Funds.</p>
<p>(1980)</p>			
<p>Karen Regan Credit Suisse Asset</p>	<p>Senior Vice President and Secretary</p>	<p>Since 2010</p>	<p>Vice President of Credit Suisse; Associated with Credit Suisse since December 2004; Officer of other Credit Suisse Funds.</p>

Management, LLC

One Madison Avenue

New York, New York

10010

(1963)

¹ Each Trustee and Officer serves until his or her respective successor has been duly elected and qualified.

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

Credit Suisse High Yield Bond Fund

Proxy Voting and Portfolio Holdings Information (unaudited)

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

By calling 1-800-293-1232

On the Fund's website, www.credit-suisse.com/us/funds

On the website of the Securities and Exchange Commission, www.sec.gov
The Fund files a complete schedule of its portfolio holdings for the first and third quarters of its fiscal year with the SEC on Form N-Q. The Fund's Forms N-Q are available on the SEC's website at www.sec.gov and may be reviewed and copied at the SEC's Public Reference Room in Washington, DC. Information on the operation of the SEC's Public Reference Room may be obtained by calling 1-202-551-8090.

Funds Managed by Credit Suisse Asset Management, LLC

CLOSED-END FUNDS

Fixed Income

Credit Suisse Asset Management Income Fund, Inc. (NYSE American: CIK)

Credit Suisse High Yield Bond Fund (NYSE American: DHY)

Literature Request Call today for free descriptive information on the closed-ended funds listed above at 1-800-293-1232 or visit our website at www.credit-suisse.com/us/funds

OPEN-END FUNDS

Credit Suisse Commodity Return Strategy Fund

Credit Suisse Strategic Income Fund

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Credit Suisse Floating Rate High Income Fund

Credit Suisse Commodity ACCESS Strategy Fund

Credit Suisse Multialternative Strategy Fund

Credit Suisse Managed Futures Strategy Fund

Fund shares are not deposits or other obligation of Credit Suisse Asset Management, LLC or any affiliate, are not FDIC-insured and are not guaranteed by Credit Suisse Asset Management, LLC or any affiliate. Fund investments are subject to investment risks, including loss of your investment. There are special risk considerations associated with international, global, emerging-markets, small-company, private equity, high-yield debt, single-industry, single-country and other special, aggressive or concentrated investment strategies. Past performance cannot guarantee future results.

More complete information about a fund, including charges and expenses, is provided in the Prospectus, which should be read carefully before investing. You may obtain copies by calling Credit Suisse Funds at 1-877-870-2874. Performance information current to the most recent month-end is available at www.credit-suisse.com/us/funds.

Credit Suisse Securities (USA) LLC, Distributor.

Credit Suisse High Yield Bond Fund

Dividend Reinvestment and Cash Purchase Plan (unaudited)

Credit Suisse High Yield Bond Fund (the **Fund**) offers a Dividend Reinvestment and Cash Purchase Plan (the **Plan**) to its common stockholders. The Plan offers common stockholders a prompt and simple way to reinvest net investment income dividends and capital gains and other periodic distributions in shares of the Fund's common stock. Computershare Trust Company, N.A. (**Computershare**) acts as Plan Agent for stockholders in administering the Plan.

If your shares of common stock of the Fund are registered in your own name, you will automatically participate in the Plan, unless you have indicated that you do not wish to participate and instead wish to receive dividends and capital gains distributions in cash. If you are a beneficial owner of the Fund having your shares registered in the name of a bank, broker or other nominee, you must first make arrangements with the organization in whose name your shares are registered to have the shares transferred into your own name. Registered shareholders can join the Plan via the Internet by going to www.computershare.com, authenticating your online account, agreeing to the Terms and Conditions of online **Account Access** and completing an online Plan Enrollment Form. Alternatively, you can complete the Plan Enrollment Form and return it to Computershare at the address below.

By participating in the Plan, your dividends and distributions will be promptly paid to you in additional shares of common stock of the Fund. The number of shares to be issued to you will be determined by dividing the total amount of the distribution payable to you by the greater of (i) the net asset value per share (**NAV**) of the Fund's common stock on the payment date, or (ii) 95% of the market price per share of the Fund's common stock on the payment date. If the NAV of the Fund's common stock is greater than the market price (plus estimated brokerage commissions) on the payment date, then Computershare (or a broker-dealer selected by Computershare) shall endeavor to apply the amount of such distribution on your shares to purchase shares of Fund common stock in the open market.

You should be aware that all net investment income dividends and capital gain distributions are taxable to you as ordinary income and capital gain, respectively, whether received in cash or reinvested in additional shares of the Fund's common stock.

The Plan also permits participants to purchase shares of the Fund through Computershare. You may invest \$100 or more monthly, with a maximum of \$100,000 in any annual period. Computershare will purchase shares for you on the open market on the 25th of each month or the next trading day if the 25th is not a trading day.

There is no service fee payable by Plan participants for dividend reinvestment. For voluntary cash payments, Plan participants must pay a service fee of \$5.00 per transaction. Plan participants will also be charged a pro rata share of the brokerage commissions for all open market purchases (\$0.03 per share as of October 2006). Participants will also be charged a service fee of \$5.00 for each sale and brokerage commissions of \$0.03 per share (as of October 2006).

You may terminate your participation in the Plan at any time by notifying Computershare or requesting a sale of your shares held in the Plan. Your withdrawal will be effective immediately if your notice is received by Computershare prior to any dividend or distribution record date; otherwise, such termination will be effective only with respect to any subsequent dividend or distribution. Your dividend participation option will remain the same unless you withdraw all of your whole and fractional Plan shares, in which case your participation in the Plan will be terminated and you will receive subsequent dividends and capital gains distributions in cash instead of shares.

Credit Suisse High Yield Bond Fund

Dividend Reinvestment and Cash Purchase Plan (unaudited) (continued)

If you want further information about the Plan, including a brochure describing the Plan in greater detail, please contact Computershare as follows:

By Internet: www.computershare.com

By phone: (800) 730-6001 (U.S. and Canada)
 (781) 575-3100 (Outside U.S. and Canada)

Customer service associates are available from 9:00 a.m. to 5:00 p.m. Eastern time, Monday through Friday

By mail: Credit Suisse High Yield Bond Fund
 c/o Computershare
 P.O. Box 30170
 College Station, TX 77842-3170

Overnight correspondence should be sent to:

Computershare
211 Quality Circle, Suite 210
College Station, TX 77845

All notices, correspondence, questions or other communications sent by mail should be sent by registered or certified mail, return receipt requested.

The Plan may be terminated by the Fund or Computershare upon notice in writing mailed to each participant at least 30 days prior to any record date for the payment of any dividend or distribution.

This report, including the financial statements herein, is sent to the shareholders of the Fund for their information. It is not a prospectus, circular or representation intended for use in the purchase or sale of shares of the Fund or of any securities mentioned in this report.

DHY-AR-1017

Item 2. Code of Ethics.

The registrant has adopted a code of ethics applicable to its Chief Executive Officer, President, Chief Financial Officer and Chief Accounting Officer, or persons performing similar functions. A copy of the code is filed as Exhibit 12(a)(1) to this Form. There were no amendments to the code during the fiscal year ended October 31, 2017. There were no waivers or implicit waivers from the code granted by the registrant during the fiscal year ended October 31, 2017.

Item 3. Audit Committee Financial Expert.

The registrant's governing board has determined that it has one audit committee financial expert serving on its audit committee: Steven N. Rappaport. Each audit committee financial expert is independent for purposes of this item.

Item 4. Principal Accountant Fees and Services.

(a) through (d). The information in the table below is provided for services rendered to the registrant by its independent registered public accounting firm, KPMG LLP (KPMG), for its fiscal years ended October 31, 2016 and October 31, 2017.

	2016	2017
Audit Fees	\$34,650	\$36,400
Audit-Related Fees ¹	\$4,773	\$6,150
Tax Fees ²	\$3,255	\$3,420
All Other Fees	\$3,500	\$59,500
Total	\$46,178	\$105,470

¹ Services include agreed-upon procedures in connection with the registrant's semi-annual financial statements \$4,773 in 2016 and \$6,150 in 2017. Also includes \$59,500 paid to KPMG in 2017 for the issuance of a comfort letter and consent letters in connection with the Fund's registration statement on Form N-2.

² Tax services in connection with the registrant's excise tax calculations and review of the registrant's applicable tax returns.

The information in the table below is provided with respect to non-audit services that directly relate to the registrant's operations and financial reporting and that were rendered by KPMG to the registrant's investment adviser, Credit Suisse Asset Management, LLC (Credit Suisse), and any service provider to the registrant controlling, controlled by or under common control with Credit Suisse that provided ongoing services to the registrant (Covered Services Provider), for the registrant's fiscal years ended October 31, 2016 and October 31, 2017.

	2016	2017
Audit-Related Fees	N/A	N/A

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Tax Fees	N/A	N/A
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All Other Fees	N/A	N/A
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Total	N/A	N/A
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(e)(1) Pre-Approval Policies and Procedures. The Audit Committee (Committee) of the registrant is responsible for pre-approving (i) all audit and permissible non-audit services to be provided by the independent registered public accounting firm to the registrant and (ii) all permissible non-audit services to be provided by the independent registered public accounting firm to Credit Suisse and any Covered Services Provider if the engagement relates directly to the operations and financial reporting of the registrant. The Committee may delegate its responsibility to pre-approve any such audit and permissible non-audit services to the Chairperson of the Committee, and the Chairperson shall report to the Committee, at its next regularly scheduled meeting after the Chairperson's pre-approval of such services, his or her decision(s). The Committee may also establish detailed pre-approval policies and procedures for pre-approval of such services in accordance with applicable laws, including the delegation of some or all of the Committee's pre-approval responsibilities to other persons (other than Credit Suisse or the registrant's officers). Pre-approval by the Committee of any permissible non-audit services shall not be required so long as: (i) the aggregate amount of all such permissible non-audit services provided to the registrant, Credit Suisse and any Covered Services Provider constitutes not more than 5% of the total amount of revenues paid by the registrant to its independent registered public accounting firm during the fiscal year in which the permissible non-audit services are provided; (ii) the permissible non-audit services were not recognized by the registrant at the time of the engagement to be non-audit services; and (iii) such services are promptly brought to the attention of the Committee and approved by the Committee (or its delegate(s)) prior to the completion of the audit.

(e)(2) The information in the table below sets forth the percentages of fees for services (other than audit, review or attest services) rendered by KPMG to the registrant for which the pre-approval requirement was waived pursuant to Rule 2-01(c)(7)(i)(C) of Regulation S-X:

	2016	2017
Audit-Related Fees	N/A	N/A
Tax Fees	N/A	N/A
All Other Fees	N/A	N/A
Total	N/A	N/A

The information in the table below sets forth the percentages of fees for services (other than audit, review or attest services) rendered by KPMG to Credit Suisse and any Covered Services Provider required to be approved pursuant to Rule 2-01(c)(7)(ii) of Regulation S-X, for the registrant's fiscal years ended October 31, 2016 and October 31, 2017:

	2016	2017
Audit-Related Fees	N/A	N/A
Tax Fees	N/A	N/A
All Other Fees	N/A	N/A
Total	N/A	N/A

(f) Not Applicable.

(g) The aggregate fees billed by KPMG for non-audit services rendered to the registrant, Credit Suisse and Covered Service Providers for the fiscal years ended October 31, 2016 and October 31, 2017 were \$0 and \$0, respectively.

(h) Not Applicable.

Item 5. Audit Committee of Listed Registrants.

The registrant has a separately designated standing audit committee established in accordance with Section 3(a)(58)(A) of the Securities Exchange Act of 1934, as amended. The members of the committee are Terry Bovarnick, James Cattano, Lawrence Fox and Steven N. Rappaport.

Item 6. Schedule of Investments.

Included as part of the report to shareholders filed under Item 1 of this Form.

Item 7. Disclosure of Proxy Voting Policies and Procedures for Closed-End Management Investment Companies.

CREDIT SUISSE ASSET MANAGEMENT, LLC

CREDIT SUISSE FUNDS

CREDIT SUISSE CLOSED-END FUNDS

PROXY VOTING POLICY AND PROCEDURES

Introduction

Credit Suisse Asset Management, LLC (Credit Suisse) is a fiduciary that owes each of its client s duties of care and loyalty with respect to proxy voting. The duty of care requires Credit Suisse to monitor corporate events and to vote proxies. To satisfy its duty of loyalty, Credit Suisse must cast proxy votes in the best interests of each of its clients.

The Credit Suisse Funds, and Credit Suisse Closed-End Funds (the Funds), which have engaged Credit Suisse Asset Management, LLC as their investment adviser, are of the belief that the proxy voting process is a means of addressing corporate governance issues and encouraging corporate actions both of which can enhance shareholder value.

Policy

The Proxy Voting Policy (the Policy) set forth below is designed to ensure that proxies are voted in the best interests of Credit Suisse s clients. The Policy addresses particular issues and gives a general indication of how Credit Suisse will vote proxies. The Policy is not exhaustive and does not include all potential issues.

Proxy Voting Committee

The Proxy Voting Committee will consist of a member of a disinterested member of the Portfolio Management Department, a member of the Legal and Compliance Department, a member of the Operations Department (or their designees), and a member of Fund Administration. The purpose of the Proxy Voting Committee is to administer the voting of all clients proxies in accordance with the Policy. The Proxy Voting Committee will review the Policy annually to ensure that it is designed to promote the best interests of Credit Suisse s clients.

For the reasons disclosed below under Conflicts, the Proxy Voting Committee has engaged the services of an independent third party (initially, Risk Metrics Group s ISS Governance Services Unit (ISS)) to assist in issue analysis and vote recommendation for proxy proposals. Proxy proposals addressed by the Policy will be voted in accordance with the Policy. Proxy proposals addressed by the Policy that require a case-by-case analysis will be voted in accordance with the vote recommendation of ISS. Proxy proposals not addressed by the Policy will also be voted in

accordance with the vote recommendation of ISS. To the extent that the Proxy Voting Committee proposes to deviate from the Policy or the ISS vote recommendation, the Committee shall obtain client consent as described below.

Credit Suisse investment professionals may submit a written recommendation to the Proxy Voting Committee to vote in a manner inconsistent with the Policy and/or the recommendation of ISS. Such recommendation will set forth its basis and rationale. In addition, the investment professional must confirm in writing that he/she is not aware of any conflicts of interest concerning the proxy matter or provide a full and complete description of the conflict.

In the event a Portfolio Manager (PM) desires to deviate from the stated voting parameters outlined in the Policy, the PM is required to submit a memo detailing the request and rationale for the deviation to the Chair of the Proxy Voting Committee. The Chair of the Proxy Voting Committee (Committee) will convene a meeting where the PM will present their recommendation. In the event an in person or telephonic meeting cannot be organized, the Chair of the Committee will circulate the PM s request for an exception to the Proxy Voting Committee for consideration.

Should such Policy exception be approved by the Proxy Voting Committee, the Committee will forward the instructions to ISS for processing and will minute the meeting.

Conflicts

Credit Suisse is the part of the asset management business of Credit Suisse, one of the world s leading banks. As part of a global, full service investment-bank, broker-dealer, and wealth-management organization, Credit Suisse and its affiliates and personnel may have multiple advisory, transactional, financial, and other interests in securities, instruments, and companies that may be purchased or sold by Credit Suisse for its clients accounts. The interests of Credit Suisse and/or its affiliates and personnel may conflict with the interests of Credit Suisse s clients in connection with any proxy issue. In addition, Credit Suisse may not be able to identify all of the conflicts of interest relating to any proxy matter.

Consent

In each and every instance in which the Proxy Voting Committee favors voting in a manner that is inconsistent with the Policy or the vote recommendation of ISS (including proxy proposals addressed and not addressed by the Policy), it shall disclose to the client conflicts of interest information and obtain client consent to vote. Where the client is a Fund, disclosure shall be made to any one director who is not an interested person, as that term is defined under the Investment Company Act of 1940, as amended, of the Fund.

Recordkeeping

Credit Suisse is required to maintain in an easily accessible place for six years all records relating to proxy voting.

These records include the following:

- a copy of the Policy;
- a copy of each proxy statement received on behalf of Credit Suisse clients;
- a record of each vote cast on behalf of Credit Suisse clients;
- a copy of all documents created by Credit Suisse personnel that were material to making a decision on a vote or that memorializes the basis for the decision; and
- a copy of each written request by a client for information on how Credit Suisse voted proxies, as well as a copy of any written response.

Credit Suisse reserves the right to maintain certain required proxy records with ISS in accordance with all applicable regulations.

Disclosure

Credit Suisse will describe the Policy to each client. Upon request, Credit Suisse will provide any client with a copy of the Policy. Credit Suisse will also disclose to its clients how they can obtain information on their proxy votes.

ISS will capture data necessary for Funds to file Form N-PX on an annual basis concerning their proxy voting record in accordance with applicable law.

Procedures

The Proxy Voting Committee will administer the voting of all client proxies. Credit Suisse has engaged ISS as an independent third party proxy voting service to assist in the voting of client proxies. ISS will coordinate with each client's custodian to ensure that proxy materials reviewed by the custodians are processed in a timely fashion. ISS will provide Credit Suisse with an analysis of proxy issues and a vote recommendation for proxy proposals. ISS will refer proxies to the Proxy Voting Committee for instructions when the application of the Policy is not clear. The Proxy Voting Committee will notify ISS of any changes to the Policy or deviating thereof.

PROXY VOTING POLICY

Operational Items

Adjourn Meeting

Proposals to provide management with the authority to adjourn an annual or special meeting will be determined on a case-by-case basis.

Amend Quorum Requirements

Proposals to reduce quorum requirements for shareholder meetings below a majority of the shares outstanding will be determined on a case-by-case basis.

Amend Minor Bylaws

Generally vote for bylaw or charter changes that are of a housekeeping nature.

Change Date, Time, or Location of Annual Meeting

Generally vote for management proposals to change the date/time/location of the annual meeting unless the proposed change is unreasonable. Generally vote against shareholder proposals to change the date/time/location of the annual meeting unless the current scheduling or location is unreasonable.

Ratify Auditors

Generally vote for proposals to ratify auditors unless: (1) an auditor has a financial interest in or association with the company, and is therefore not independent; (2) fees for non-audit services are excessive, or (3) there is reason to believe that the independent auditor has rendered an opinion, which is neither accurate nor indicative of the company's financial position. Generally vote on a case-by-case basis on shareholder proposals asking companies to prohibit their auditors from engaging in non-audit services (or capping the level of non-audit services). Generally vote on a case-by-case basis on auditor rotation proposals taking into consideration: (1) tenure of audit firm; (2) establishment and disclosure of a renewal process whereby the auditor is regularly evaluated for both audit quality and competitive price; (3) length of the rotation period advocated in the proposal, and (4) significant audit related issues.

Board of Directors

Voting on Director Nominees in Uncontested Elections

Generally votes on director nominees on a case-by-case basis. Votes may be withheld: from directors who (1) attended less than 75% of the board and committee meetings without a valid reason for the absences; (2) implemented or renewed a dead-hand poison pill; (3) ignored a shareholder proposal that was approved by a majority of the votes cast for two consecutive years; (4) ignored a shareholder proposal approved by a majority of the shares outstanding; (5) have failed to act on takeover offers where the majority of the shareholders have tendered their

shares; (6) are inside directors or affiliated outside directors and sit on the audit, compensation, or nominating committee; (7) are inside directors or affiliated outside directors and the full board serves as the audit, compensation, or nominating committee or the company does not have one of these committees; or (8) are audit committee members and the non-audit fees paid to the auditor are excessive.

Cumulative Voting

Proposals to eliminate cumulative voting will be determined on a case-by-case basis. Proposals to restore or provide for cumulative voting in the absence of sufficient good governance provisions and/or poor relative shareholder returns will be determined on a case-by-case basis.

Director and Officer Indemnification and Liability Protection

Proposals on director and officer indemnification and liability protection generally evaluated on a case-by-case basis. Generally vote against proposals that would: (1) eliminate entirely directors and officers liability for monetary damages for violating the duty of care; or (2) expand coverage beyond just legal expenses to acts, such as negligence, that are more serious violations of fiduciary obligation than mere carelessness. Generally vote for only those proposals providing such expanded coverage in cases when a director's or officer's legal defense was unsuccessful if: (1) the director was found to have acted in good faith and in a manner that he reasonably believed was in the best interests of the company, and (2) only if the director's legal expenses would be covered.

Filling Vacancies/Removal of Directors

Generally vote against proposals that provide that directors may be removed only for cause. Generally vote for proposals to restore shareholder ability to remove directors with or without cause. Proposals that provide that only continuing directors may elect replacements to fill board vacancies will be determined on a case-by-case basis. Generally vote for proposals that permit shareholders to elect directors to fill board vacancies.

Independent Chairman (Separate Chairman/CEO)

Generally vote for shareholder proposals requiring the position of chairman be filled by an independent director unless there are compelling reasons to recommend against the proposal, including: (1) designated lead director, elected by and from the independent board members with clearly delineated duties; (2) 2/3 independent board; (3) all independent key committees; or (4) established governance guidelines.

Majority of Independent Directors

Generally vote for shareholder proposals requiring that the board consist of a majority or substantial majority (two-thirds) of independent directors unless the board composition already meets the adequate threshold. Generally vote for shareholder proposals requiring the board audit, compensation, and/or nominating committees be composed exclusively of independent directors if they currently do not meet that standard. Generally withhold votes from insiders and affiliated outsiders sitting on the audit, compensation, or nominating committees. Generally withhold votes from insiders and affiliated outsiders on boards that are lacking any of these three panels. Generally withhold votes from insiders and affiliated outsiders on boards that are not at least majority independent.

Term Limits

Generally vote against shareholder proposals to limit the tenure of outside directors.

Proxy Contests

Voting on Director Nominees in Contested Elections

Votes in a contested election of directors should be decided on a case-by-case basis, with shareholders determining which directors are best suited to add value for shareholders. The major decision factors are: (1) company performance relative to its peers; (2) strategy of the incumbents versus the dissidents; (3) independence of directors/nominees; (4) experience and skills of board candidates; (5) governance profile of the company; (6) evidence of management entrenchment; (7) responsiveness to shareholders; or (8) whether takeover offer has been rebuffed.

Amend Bylaws without Shareholder Consent

Proposals giving the board exclusive authority to amend the bylaws will be determined on a case-by-case basis. Proposals giving the board the ability to amend the bylaws in addition to shareholders will be determined on a case-by-case basis.

Confidential Voting

Generally vote for shareholder proposals requesting that corporations adopt confidential voting, use independent vote tabulators and use independent inspectors of election, as long as the proposal includes a provision for proxy contests as follows: In the case of a contested election, management should be permitted to request that the dissident group honor its confidential voting policy. If the dissidents agree, the policy may remain in place. If the dissidents will not agree, the confidential voting policy may be waived. Generally vote for management proposals to adopt confidential voting.

Cumulative Voting

Proposals to eliminate cumulative voting will be determined on a case-by-case basis. Proposals to restore or provide for cumulative voting in the absence of sufficient good governance provisions and/or poor relative shareholder returns will be determined on a case-by-case basis.

Antitakeover Defenses and Voting Related Issues

Advance Notice Requirements for Shareholder Proposals/Nominations

Votes on advance notice proposals are determined on a case-by-case basis.

Amend Bylaws without Shareholder Consent

Proposals giving the board exclusive authority to amend the bylaws will be determined on a case-by-case basis. Generally vote for proposals giving the board the ability to amend the bylaws in addition to shareholders.

Poison Pills (Shareholder Rights Plans)

Generally vote for shareholder proposals requesting that the company submit its poison pill to a shareholder vote or redeem it. Votes regarding management proposals to ratify a poison pill should be determined on a case-by-case basis. Plans should embody the following attributes: (1) 20% or higher flip-in or flip-over; (2) two to three year sunset provision; (3) no dead-hand or no-hand features; or (4) shareholder redemption feature.

Shareholders Ability to Act by Written Consent

Generally vote against proposals to restrict or prohibit shareholders ability to take action by written consent. Generally vote for proposals to allow or make easier shareholder action by written consent.

Shareholders Ability to Call Special Meetings

Proposals to restrict or prohibit shareholders ability to call special meetings or that remove restrictions on the right of shareholders to act independently of management will be determined on a case-by-case basis.

Supermajority Vote Requirements

Proposals to require a supermajority shareholder vote will be determined on a case-by-case basis. Proposals to lower supermajority vote requirements will be determined on a case-by-case basis.

Merger and Corporate Restructuring

Appraisal Rights

Generally vote for proposals to restore, or provide shareholders with, rights of appraisal.

Asset Purchases

Generally vote case-by-case on asset purchase proposals, taking into account: (1) purchase price, including earn out and contingent payments; (2) fairness opinion; (3) financial and strategic benefits; (4) how the deal was negotiated; (5) conflicts of interest; (6) other alternatives for the business; or (7) noncompletion risk (company's going concern prospects, possible bankruptcy).

Asset Sales

Votes on asset sales should be determined on a case-by-case basis after considering: (1) impact on the balance sheet/working capital; (2) potential elimination of diseconomies; (3) anticipated financial and operating benefits; (4) anticipated use of funds; (5) value received for the asset; fairness opinion (if any); (6) how the deal was negotiated; or (6) conflicts of interest

Conversion of Securities

Votes on proposals regarding conversion of securities are determined on a case-by-case basis. When evaluating these proposals, should review (1) dilution to existing shareholders' position; (2) conversion price relative to market value; (3) financial issues: company's financial situation and degree of need for capital; effect of the transaction on the company's cost of capital; (4) control issues: change in management; change in control; standstill provisions and voting agreements; guaranteed contractual board and committee seats for investor; veto power over certain corporate actions; (5) termination penalties; (6) conflict of interest: arm's length transactions, managerial incentives. Generally vote for the conversion if it is expected that the company will be subject to onerous penalties or will be forced to file for bankruptcy if the transaction is not approved.

Corporate Reorganization

Votes on proposals to increase common and/or preferred shares and to issue shares as part of a debt restructuring plan are determined on a case-by-case basis, after evaluating: (1) dilution to existing shareholders' position; (2) terms of the offer; (3) financial issues; (4) management's efforts to pursue other alternatives; (5) control issues; (6) conflict of interest. Generally vote for the debt restructuring if it is expected that the company will file for bankruptcy if the transaction is not approved.

Reverse Leveraged Buyouts

Votes on proposals to increase common and/or preferred shares and to issue shares as part of a debt restructuring plan are determined on a case-by-case basis, after evaluating: (1) dilution to existing shareholders' position; (2) terms of the offer; (3) financial issues; (4) management's efforts to pursue other alternatives; (5) control issues; (6) conflict of interest. Generally vote for the debt restructuring if it is expected that the company will file for bankruptcy if the transaction is not approved.

Formation of Holding Company

Votes on proposals regarding the formation of a holding company should be determined on a case-by-case basis taking into consideration: (1) the reasons for the change; (2) any financial or tax benefits; (3) regulatory benefits; (4) increases in capital structure; (5) changes to the articles of incorporation or bylaws of the company. Absent compelling financial reasons to recommend the transaction, generally vote against the formation of a holding company if the transaction would include either of the following: (1) increases in common or preferred stock in excess of the allowable maximum as calculated a model capital structure; (2) adverse changes in shareholder rights; (3) going private transactions; (4) votes going private transactions on a case-by-case basis, taking into account: (a) offer price/premium; (b) fairness opinion; (c) how the deal was negotiated; (d) conflicts of interest; (e) other alternatives/offers considered; (f) noncompletion risk.

Joint Ventures

Vote on a case-by-case basis on proposals to form joint ventures, taking into account: (1) percentage of assets/business contributed; (2) percentage ownership; (3) financial and strategic benefits; (4) governance structure; (5) conflicts of interest; (6) other alternatives; (7) noncompletion risk; (8) liquidations. Votes on liquidations should be determined on a case-by-case basis after reviewing: (1) management's efforts to pursue other alternatives such as mergers; (2) appraisal value of the assets (including any fairness opinions); (3) compensation plan for executives managing the liquidation. Generally vote for the liquidation if the company will file for bankruptcy if the proposal is not approved.

Mergers and Acquisitions

Votes on mergers and acquisitions should be considered on a case-by-case basis, determining whether the transaction enhances shareholder value by giving consideration to: (1) prospects of the combined companies; (2) anticipated financial and operating benefits; (3) offer price; (4) fairness opinion; (5) how the deal was negotiated; (6) changes in corporate governance and their impact on shareholder rights; (7) change in the capital structure; (8) conflicts of interest.

Private Placements

Votes on proposals regarding private placements should be determined on a case-by-case basis. When evaluating these proposals, should review: (1) dilution to existing shareholders' position; (2) terms of the offer; (3) financial issues; (4) management's efforts to pursue alternatives such as mergers; (5) control issues; (6) conflict of interest. Generally vote for the private placement if it is expected that the company will file for bankruptcy if the transaction is not approved.

Prepackaged Bankruptcy Plans

Votes on proposals to increase common and/or preferred shares and to issue shares as part of a debt restructuring plan are determined on a case-by-case basis, after evaluating: (1) dilution to existing shareholders' position; (2) terms of the offer; (3) financial issues; (4) management's efforts to pursue other alternatives; (5) control issues; (6) conflict of interest. Generally vote for the debt restructuring if it is expected that the company will file for bankruptcy if the transaction is not approved.

Recapitalization

Votes case-by-case on recapitalizations (reclassifications of securities), taking into account: (1) more simplified capital structure; (2) enhanced liquidity; (3) fairness of conversion terms, including fairness opinion; (4) impact on voting power and dividends; (5) reasons for the reclassification; (6) conflicts of interest; (7) other alternatives considered.

Reverse Stock Splits

Generally vote for management proposals to implement a reverse stock split when the number of authorized shares will be proportionately reduced. Generally vote for management proposals to implement a reverse stock split to avoid delisting. Votes on proposals to implement a reverse stock split that do not proportionately reduce the number of shares authorized for issue should be determined on a case-by-case basis.

Spinoffs

Votes on spinoffs should be considered on a case-by-case basis depending on: (1) tax and regulatory advantages; (2) planned use of the sale proceeds; (3) valuation of spinoff; fairness opinion; (3) benefits that the spinoff may have on the parent company including improved market focus; (4) conflicts of interest; managerial incentives; (5) any changes in corporate governance and their impact on shareholder rights; (6) change in the capital structure.

Value Maximization Proposals

Vote case-by-case on shareholder proposals seeking to maximize shareholder value.

Capital Structure

Adjustments to Par Value of Common Stock

Generally vote for management proposals to reduce the par value of common stock unless the action is being taken to facilitate an antitakeover device or some other negative corporate governance action. Generally vote for management proposals to eliminate par value.

Common Stock Authorization

Votes on proposals to increase the number of shares of common stock authorized for issuance are determined on a case-by-case basis. Generally vote against proposals at companies with dual-class capital structures to increase the number of authorized shares of the class of stock that has superior voting rights. Generally vote for proposals to approve increases beyond the allowable increase when a company's shares are in danger of being delisted or if a company's ability to continue to operate as a going concern is uncertain.

Dual-class Stock

Generally vote against proposals to create a new class of common stock with superior voting rights. Generally vote for proposals to create a new class of nonvoting or subvoting common stock if: (1) it is intended for financing purposes with minimal or no dilution to current shareholders; (2) it is not designed to preserve the voting power of an insider or significant shareholder.

Issue Stock for Use with Rights Plan

Generally vote against proposals that increase authorized common stock for the explicit purpose of implementing a shareholder rights plan.

Preemptive Rights

Votes regarding shareholder proposals seeking preemptive rights should be determined on a case-by-case basis after evaluating: (1) the size of the company; (2) the shareholder base; (3) the liquidity of the stock

Preferred Stock

Generally vote against proposals authorizing the creation of new classes of preferred stock with unspecified voting, conversion, dividend distribution, and other rights (blank check preferred stock). Generally vote for proposals to create undeclared blank check preferred stock (stock that cannot be used as a takeover defense). Generally vote for proposals to authorize preferred stock in cases where the company specifies the voting, dividend,

conversion, and other rights of such stock and the terms of the preferred stock appear reasonable. Generally vote against proposals to increase the number of blank check preferred stock authorized for issuance when no shares have been issued or reserved for a specific purpose. Generally vote case-by-case on proposals to increase the number of blank check preferred shares after analyzing the number of preferred shares available for issue given a company's industry and performance in terms of shareholder returns.

Recapitalization

Vote case-by-case on recapitalizations (reclassifications of securities), taking into account: (1) more simplified capital structure; (2) enhanced liquidity; (3) fairness of conversion terms, including fairness opinion; (4) impact on voting power and dividends; (5) reasons for the reclassification; (6) conflicts of interest; (7) other alternatives considered.

Reverse Stock Splits

Generally vote for management proposals to implement a reverse stock split when the number of authorized shares will be proportionately reduced. Generally vote for management proposals to implement a reverse stock split to avoid delisting. Votes on proposals to implement a reverse stock split that do not proportionately reduce the number of shares authorized for issue should be determined on a case-by-case basis.

Share Repurchase Programs

Generally vote for management proposals to institute open-market share repurchase plans in which all shareholders may participate on equal terms.

Stock Distributions: Splits and Dividends

Generally vote for management proposals to increase the common share authorization for a stock split or share dividend, provided that the increase in authorized shares would not result in an excessive number of shares available for issuance.

Tracking Stock

Votes on the creation of tracking stock are determined on a case-by-case basis, weighing the strategic value of the transaction against such factors as: (1) adverse governance changes; (2) excessive increases in authorized capital stock; (3) unfair method of distribution; (4) diminution of voting rights; (5) adverse conversion features; (6) negative impact on stock option plans; (7) other alternatives such as a spinoff.

Executive and Director Compensation

Executive and Director Compensation

Votes on compensation plans for directors are determined on a case-by-case basis.

Stock Plans in Lieu of Cash

Votes for plans which provide participants with the option of taking all or a portion of their cash compensation in the form of stock are determined on a case-by-case basis. Generally vote for plans which provide a dollar-for-dollar cash for stock exchange. Votes for plans which do not provide a dollar-for-dollar cash for stock exchange should be determined on a case-by-case basis.

Director Retirement Plans

Generally vote against retirement plans for nonemployee directors. Generally vote for shareholder proposals to eliminate retirement plans for nonemployee directors.

Management Proposals Seeking Approval to Reprice Options

Votes on management proposals seeking approval to reprice options are evaluated on a case-by-case basis giving consideration to the following: (1) historic trading patterns; (2) rationale for the repricing; (3) value-for-value exchange; (4) option vesting; (5) term of the option; (6) exercise price; (7) participants; (8) employee stock purchase plans. Votes on employee stock purchase plans should be determined on a case-by-case basis. Generally vote for employee stock purchase plans where: (1) purchase price is at least 85 percent of fair market value; (2) offering period is 27 months or less, and (3) potential voting power dilution (VPD) is ten percent or less. Generally vote against employee stock purchase plans where either: (1) purchase price is less than 85 percent of fair market value; (2) Offering period is greater than 27 months, or (3) VPD is greater than ten percent

Incentive Bonus Plans and Tax Deductibility Proposals

Generally vote for proposals that simply amend shareholder-approved compensation plans to include administrative features or place a cap on the annual grants any one participant may receive. Generally vote for proposals to add performance goals to existing compensation plans. Votes to amend existing plans to increase shares reserved and to qualify for favorable tax treatment considered on a case-by-case basis. Generally vote for cash or cash and stock bonus plans that are submitted to shareholders for the purpose of exempting compensation from taxes if no increase in shares is requested.

Employee Stock Ownership Plans (ESOPs)

Generally vote for proposals to implement an ESOP or increase authorized shares for existing ESOPs, unless the number of shares allocated to the ESOP is excessive (more than five percent of outstanding shares.)

401(k) Employee Benefit Plans

Generally vote for proposals to implement a 401(k) savings plan for employees.

Shareholder Proposals Regarding Executive and Director Pay

Generally vote for shareholder proposals seeking additional disclosure of executive and director pay information, provided the information requested is relevant to shareholders' needs, would not put the company at a competitive disadvantage relative to its industry, and is not unduly burdensome to the company. Generally vote against shareholder proposals seeking to set absolute levels on compensation or otherwise dictate the amount or form of compensation. Generally vote against shareholder proposals requiring director fees be paid in stock only. Generally vote for shareholder proposals to put option repricings to a shareholder vote. Vote for shareholders proposals to exclude pension fund income in the calculation of earnings used in determining executive bonuses/compensation. Vote on a case-by-case basis for all other shareholder proposals regarding executive and director pay, taking into account company performance, pay level versus peers, pay level versus industry, and long term corporate outlook.

Performance-Based Option Proposals

Generally vote for shareholder proposals advocating the use of performance-based equity awards (indexed, premium-priced, and performance-vested options), unless: (1) the proposal is overly restrictive; or (2) the company demonstrates that it is using a substantial portion of performance-based awards for its top executives.

Stock Option Expensing

Generally vote for shareholder proposals asking the company to expense stock options unless the company has already publicly committed to start expensing by a specific date.

Golden and Tin Parachutes

Generally vote for shareholder proposals to require golden and tin parachutes to be submitted for shareholder ratification, unless the proposal requires shareholder approval prior to entering into employment contracts. Vote on a case-by-case basis on proposals to ratify or cancel golden or tin parachutes.

May 23, 2017

Item 8. Portfolio Managers of Closed-End Management Investment Companies.

Information pertaining to the Chief Investment Officer of the Credit Suisse High Yield Bond Fund, as of October 31, 2017, is set forth below.

Thomas J. Flannery Managing Director of Credit Suisse and Head of the Credit Suisse

Chief Investment US High Yield Management Team; Associated with Credit Suisse
Officer Since 2010

Group A.G. since 1998; Officer of other Credit Suisse Funds

Year of Birth: 1974

Wing Chan Managing Director of Credit Suisse and a member of the
Portfolio Manager US High Yield Management Team; Associated with Credit Suisse

Year of Birth: 1976 since 2005

Registered Investment Companies, Pooled Investment Vehicles and Other Accounts Managed

As reported to the Registrant, the information in the following table reflects the number of registered investment companies, pooled investment vehicles and other accounts managed by Mr. Flannery and the total assets managed within each category as of October 31, 2017.

	Registered Investment Companies		Other Pooled Investment Vehicles		Other Accounts	
	Number	Assets (million)	Number	Assets (million)	Number	Assets (million)
Thomas J. Flannery*	5	\$4,587	32	\$31,940	19	\$6,802
		million		million		million
Wing Chan	5	\$4,587	10	\$15,765	19	
		million		million		\$6,259 million

*As of October 31, 2017, Mr. Flannery manages 24 accounts which have total assets under management of \$16,805 million, and which have additional fees based on the performance of the accounts.

Potential Conflicts of Interest

It is possible that conflicts of interest may arise in connection with the portfolio managers' management of the Funds' investments on the one hand and the investments of other accounts on the other. For example, the portfolio managers may have conflicts of interest in allocating management time, resources and investment opportunities among the Funds and other accounts they

advise. In addition due to differences in the investment strategies or restrictions between the Funds and the other accounts, the portfolio managers may take action with respect to another account that differs from the action taken with respect to the Funds. Credit Suisse has adopted policies and procedures that are designed to minimize the effects of these conflicts.

If Credit Suisse believes that the purchase or sale of a security is in the best interest of more than one client, it may (but is not obligated to) aggregate the orders to be sold or purchased to seek favorable execution or lower brokerage commissions, to the extent permitted by applicable laws and regulations. Credit Suisse may aggregate orders if all participating client accounts benefit equally (i.e., all receive an average price of the aggregated orders). In the event Credit Suisse aggregates an order for participating accounts, the method of allocation will generally be determined prior to the trade execution. Although no specific method of allocation of transactions (as well as expenses incurred in the transactions) is expected to be used, allocations will be designed to ensure that over time all clients receive fair treatment consistent with Credit Suisse's fiduciary duty to its clients (including its duty to seek to obtain best execution of client trades). The accounts aggregated may include registered and unregistered investment companies managed by Credit Suisse's affiliates and accounts in which Credit Suisse's officers, directors, agents, employees or affiliates own interests. Credit Suisse may not be able to aggregate securities transactions for clients who direct the use of a particular broker-dealer, and the client also may not benefit from any improved execution or lower commissions that may be available for such transactions.

Compensation

Thomas J. Flannery and Wing Chan are compensated for their services by Credit Suisse. Their compensation consists of a fixed base salary and a discretionary bonus that is not tied by formula to the performance of any fund or account. The factors taken into account in determining each of their bonuses includes the Fund's performance, assets held in the Fund and other accounts managed by each of them, business growth, team work, management, corporate citizenship, etc.

A portion of the bonus may be paid in phantom shares of Credit Suisse Group AG stock as deferred compensation. Phantom shares are shares representing an unsecured right to receive on a particular date a specified number of registered shares subject to certain terms and conditions. A portion of the bonus will receive the notional return of the fund(s) the portfolio manager manages and a portion of the bonus will receive the notional return of a basket of other Credit Suisse funds along the product line of the portfolio manager.

Like all employees of Credit Suisse, portfolio managers participate in Credit Suisse Group AG's profit sharing and 401(k) plans.

Securities Ownership. The following table indicates the dollar range of equity securities in the Fund beneficially owned by the portfolio managers and the value of those shares as of October 31, 2017.

Name of Portfolio Manager(s)	Dollar Range of Equity Securities in the Fund managed by the named Portfolio Manager*
-------------------------------------	--

Thomas J. Flannery	E
Wing Chan	A

Ranges:

A. None

B. \$1 - \$10,000

C. \$10,001 - \$50,000

D. \$50,001 - \$100,000

E. Over \$100,000

Item 9. Purchases of Equity Securities by Closed-End Management Investment Company and Affiliated Purchasers.

None.

Item 10. Submission of Matters to a Vote of Security Holders.

There have been no material changes to the procedures by which shareholders may recommend nominees to the registrant's board of directors since the registrant last provided disclosure in response to the requirements of Item 7(d)(2)(ii)(g) of Schedule 14A in its definitive proxy statement dated December 29, 2017

Item 11. 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 Exchange Act of 1934.

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

Item 12. Disclosure of Securities Lending Activities for Closed-End Management Investment Companies

During Credit Suisse High Yield Bond Fund's (the "Fund") most recent fiscal year ending October 31, 2017, State Street Bank and Trust Company ("State Street") served as the fund's securities lending agent.

As a securities lending agent, State Street is responsible for the implementation and administration of a Fund's securities lending program. Pursuant to its respective Securities Lending Authorization Agreement ("Securities Lending Agreement") with the Fund, State Street, as a general matter, performs various services, including the following:

lend available securities to institutions that are approved borrowers

determine whether a loan shall be made and negotiate and establish the terms and conditions of the loan with the borrower

ensure that all dividends and other distributions paid with respect to loaned securities are credited to the fund's relevant account

receive and hold, on the fund's behalf, or transfer to a fund account, upon instruction by the fund, collateral from borrowers to secure obligations of borrowers with respect to any loan of available securities

mark-to-market the market value of loaned securities relative to the market value of the collateral each business day

obtain additional collateral, as needed, in order to maintain the value of the collateral relative to the market value of the loaned securities at the levels required by the Securities Lending Agreement

at the termination of a loan, return the collateral to the borrower upon the return of the loaned securities

in accordance with the terms of the Securities Lending Agreement, invest cash collateral in permitted investments, including investments managed by the fund's investment adviser

maintain records relating to the fund's securities lending activity and provide to the fund a monthly statement describing, among other things, the loans made during the period, the income derived from the loans (or losses incurred) and the amounts of any fees or payments paid with respect to each loan

State Street is compensated for the above-described services from its securities lending revenue split. The tables below show the Fund earned and the fees and compensation it paid to service providers in connections with its securities lending activities during its most recent fiscal year.

Credit Suisse High Yield Bond Fund

Securities Lending Activities Income and Fees for Fiscal Year 2017

Gross income from securities lending activities	
(including income from cash collateral reinvestment)	\$118,007
Fees and/or compensation for securities lending activities and related services	
Fees paid to securities lending agent from a revenue split	\$ 24,936
	\$

Fees paid for any cash collateral management service (including fees deducted from a pooled cash collateral reinvestment vehicle) that are not included in the revenue split

Administrative fees not included in revenue split	
Indemnification fee not included in revenue split	
Rebate (paid to borrower)	\$ 18,096
Other fees not included in revenue split	
Aggregate fees/compensation for securities lending activities and related services	\$43,032
Net income from securities lending activities	\$74,975

Item 13. Exhibits.

(a)(1) Registrant's Code of Ethics is an exhibit to this report.

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

(a)(3) Not applicable.

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

(other) Iran related activities disclosure requirement.

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: January 5, 2018

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: January 5, 2018

/s/ Laurie Pecha

Name: Laurie Pecha

Title: Chief Financial Officer

Date: January 5, 2018