

CREDIT SUISSE ASSET MANAGEMENT INCOME FUND INC

Form N-Q

November 22, 2016

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-05012

CREDIT SUISSE ASSET MANAGEMENT INCOME FUND, INC.

(Exact name of registrant as specified in charter)

c/o Credit Suisse Asset Management, LLC

One Madison Avenue

New York, New York 10010

(Address of principal executive offices) (Zip code)

John G. Popp

One Madison Avenue

New York, New York 10010

(Name and address of agent for service)

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

Date of fiscal year-end: December 31st

Date of reporting period: July 1, 2016 to September 30, 2016

Item 1: Schedule of Investments

Credit Suisse Asset Management Income Fund, Inc.**Schedule of Investments**

September 30, 2016 (unaudited)

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|--|--------------------------------------|-----------------|--------------|--------------|
| CORPORATE BONDS (76.3%) | | | | | |
| Advertising (2.7%) | | | | | |
| \$ 275 | Clear Channel Worldwide Holdings, Inc., Series A, Global Company Guaranteed Notes (Callable 11/15/17 @ 103.25) | (B+, B2) | 11/15/22 | 6.500 | \$ 278,437 |
| 1,475 | Clear Channel Worldwide Holdings, Inc., Series B, Global Company Guaranteed Notes (Callable 11/15/17 @ 103.25) | (B+, B2) | 11/15/22 | 6.500 | 1,543,219 |
| 1,270 | Southern Graphics, Inc., Rule 144A, Company Guaranteed Notes (Callable 10/31/16 @ 104.19) ⁽¹⁾ | (CCC+, Caa1) | 10/15/20 | 8.375 | 1,295,400 |
| 1,650 | WMG Acquisition Corp., Rule 144A, Senior Secured Notes (Callable 10/31/16 @ 104.50) ⁽¹⁾ | (B, Ba3) | 01/15/21 | 6.000 | 1,716,000 |
| | | | | | 4,833,056 |
| Auto Parts & Equipment (2.7%) | | | | | |
| 400 | Adient Global Holdings Ltd., Rule 144A, Company Guaranteed Notes (Callable 08/15/21 @ 102.44) ⁽¹⁾ | (BB, Ba3) | 08/15/26 | 4.875 | 401,500 |
| 2,000 | IHO Verwaltungs GmbH, Rule 144A, Senior Secured Notes (Callable 09/15/19 @ 102.38) ⁽¹⁾ | (BB-, Ba1) | 09/15/26 | 4.750 | 2,015,000 |
| 1,150 | MPG Holdco I, Inc., Global Company Guaranteed Notes (Callable 10/15/17 @ 105.53) | (B+, B3) | 10/15/22 | 7.375 | 1,181,625 |
| 900 | Optimas OE Solutions, Inc., Rule 144A, Senior Secured Notes (Callable 06/01/18 @ 104.31) ⁽¹⁾ | (CCC+, Caa2) | 06/01/21 | 8.625 | 713,250 |
| 2,100 | | (D, NR) | 02/15/19 | 8.625 | 451,500 |

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UCI International LLC,
Global Company Guaranteed
Notes
(Callable 10/31/16 @ 102.16)⁽²⁾

4,762,875

Brokerage (2.0%)

| | | | | | |
|-------|---|----------|----------|-------|-----------|
| 1,700 | CCRE Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 10/31/16 @ 102.91) ⁽¹⁾ | (B+, B1) | 02/15/18 | 7.750 | 1,700,000 |
| 400 | Jefferies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 04/15/17 @ 105.16) ⁽¹⁾ | (B, B1) | 04/15/22 | 6.875 | 374,000 |
| 1,450 | Jefferies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 10/15/17 @ 105.63) ⁽¹⁾ | (B, B1) | 04/15/21 | 7.500 | 1,415,563 |

3,489,563

Building & Construction (1.7%)

| | | | | | |
|-------|--|-----------|----------|-------|-----------|
| 1,400 | AV Homes, Inc., Global Company Guaranteed Notes (Callable 10/31/16 @ 106.38) | (B, Caa1) | 07/01/19 | 8.500 | 1,459,500 |
| 750 | Rialto Corp., Rule 144A, Company Guaranteed Notes (Callable 10/31/16 @ 103.50) ⁽¹⁾ | (B, B1) | 12/01/18 | 7.000 | 765,000 |
| 750 | U.S. Concrete, Inc., Global Company Guaranteed Notes (Callable 06/01/19 @ 104.78) | (BB-, B3) | 06/01/24 | 6.375 | 780,000 |

3,004,500

Building Materials (4.6%)

| | | | | | |
|-----|---|------------|----------|-------|---------|
| 475 | 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 | 495,188 |
| 400 | Eagle Materials, Inc., Company Guaranteed Notes (Callable 08/01/21 @ 102.25) | (BBB, Ba1) | 08/01/26 | 4.500 | 406,030 |

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| | | | | | |
|-------|--|--------------|----------|--------|-----------|
| 1,600 | Euramax International, Inc., Rule 144A, Senior Secured Notes (Callable 02/15/18 @ 109.00) ⁽¹⁾ | (B-, Caa2) | 08/15/20 | 12.000 | 1,644,000 |
| 1,825 | FBM Finance, Inc., Rule 144A, Senior Secured Notes (Callable 08/15/18 @ 104.13) ⁽¹⁾ | (B+, Caa1) | 08/15/21 | 8.250 | 1,916,250 |
| 475 | GCP Applied Technologies, Inc. Rule 144A, Company Guaranteed Notes (Callable 02/01/19 @ 104.75) ⁽¹⁾ | (B+, B1) | 02/01/23 | 9.500 | 543,851 |
| 1,150 | NCI Building Systems, Inc., Rule 144A, Company Guaranteed Notes (Callable 01/15/18 @ 106.19) ⁽¹⁾ | (BB-, B3) | 01/15/23 | 8.250 | 1,256,375 |
| 900 | PriSo Acquisition Corp., Rule 144A, Senior Unsecured Notes (Callable 05/15/18 @ 104.50) ⁽¹⁾ | (CCC+, Caa1) | 05/15/23 | 9.000 | 877,500 |
| 500 | Summit Materials Finance Corp., Global Company Guaranteed Notes (Callable 07/15/18 @ 103.06) | (B, Caa1) | 07/15/23 | 6.125 | 512,500 |
| 500 | Summit Materials Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 04/15/19 @ 104.25) ⁽¹⁾ | (B, Caa1) | 04/15/22 | 8.500 | 547,500 |
| | | | | | 8,199,194 |

Cable & Satellite TV (6.2%)

| | | | | | |
|-----|--|-----------|----------|-------|---------|
| 825 | Altice Financing S.A., Rule 144A, Senior Secured Notes (Callable 02/15/18 @ 104.97) ⁽¹⁾ | (BB-, B1) | 02/15/23 | 6.625 | 849,750 |
|-----|--|-----------|----------|-------|---------|

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|------------------------------------|---|--------------------------|----------|--------|--------------|
| CORPORATE BONDS (continued) | | | | | |
| Cable & Satellite TV | | | | | |
| \$ 1,250 | Altice Financing S.A., Rule 144A, Senior Secured Notes (Callable 05/15/21 @ 103.75) ⁽¹⁾ | (BB-, B1) | 05/15/26 | 7.500 | \$ 1,304,687 |
| 1,850 | Block Communications, Inc., Rule 144A, Senior Unsecured Notes (Callable 10/31/16 @ 103.63) ⁽¹⁾ | (B, B1) | 02/01/20 | 7.250 | 1,905,500 |
| 400 | Cequel Capital Corp., Rule 144A, Senior Unsecured Notes (Callable 10/31/16 @ 103.19) ⁽¹⁾ | (B-, Caa1) | 09/15/20 | 6.375 | 413,500 |
| 685 | CSC Holdings LLC, Global Senior Unsecured Notes ⁽³⁾ | (B-, B2) | 06/01/24 | 5.250 | 652,463 |
| 300 | CSC Holdings LLC, Rule 144A, Company Guaranteed Notes (Callable 04/15/22 @ 102.75) ⁽¹⁾ | (BB-, Ba1) | 04/15/27 | 5.500 | 307,500 |
| 400 | CSC Holdings LLC, Rule 144A, Company Guaranteed Notes (Callable 10/15/20 @ 103.31) ⁽¹⁾ | (BB-, Ba1) | 10/15/25 | 6.625 | 435,000 |
| 400 | CSC Holdings LLC, Rule 144A, Senior Unsecured Notes (Callable 10/15/20 @ 105.44) ⁽¹⁾ | (B-, B2) | 10/15/25 | 10.875 | 469,000 |
| 1,175 | Midcontinent Communications & Midcontinent Finance Corp., Rule 144A, Company Guaranteed Notes (Callable 08/15/18 @ 105.16) ⁽¹⁾ | (B, B3) | 08/15/23 | 6.875 | 1,257,250 |
| 550 | SFR Group S.A., Rule 144A, Senior Secured Notes (Callable 05/01/21 @ 103.69) ⁽¹⁾ | (B+, B1) | 05/01/26 | 7.375 | 562,892 |
| 700 | SFR Group S.A., Rule 144A, Senior Secured Notes (Callable 05/15/17 @ 104.50) ⁽¹⁾ | (B+, B1) | 05/15/22 | 6.000 | 716,625 |
| 1,200 | SFR Group S.A., Rule 144A, Senior Secured Notes | (B+, B1) | 05/15/24 | 6.250 | 1,196,642 |

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| | | | | | |
|-------------------------|---|------------|----------|--------|------------|
| | (Callable 05/15/19 @ 103.13) ⁽¹⁾ | | | | |
| 850 | Ziggo Secured Finance B.V., Rule 144A, Senior Secured Notes (Callable 01/15/22 @ 102.75) ⁽¹⁾ | (BB-, Ba3) | 01/15/27 | 5.500 | 851,063 |
| | | | | | 10,921,872 |
| Chemicals (3.8%) | | | | | |
| 1,225 | A Schulman, Inc., Rule 144A, Company Guaranteed Notes (Callable 06/01/18 @ 105.16) ⁽¹⁾ | (B+, B3) | 06/01/23 | 6.875 | 1,243,375 |
| 600 | Blue Cube Spinco, Inc., Rule 144A, Company Guaranteed Notes (Callable 10/15/20 @ 105.00) ⁽¹⁾ | (BB, Ba1) | 10/15/25 | 10.000 | 711,000 |
| 500 | Chemtura Corp., Company Guaranteed Notes (Callable 10/31/16 @ 104.31) | (BB-, B1) | 07/15/21 | 5.750 | 525,625 |
| 750 | Ineos Group Holdings S.A., Rule 144A, Secured Notes (Callable 10/31/16 @ 102.94) ^{(1),(3)} | (B-, B3) | 02/15/19 | 5.875 | 767,813 |
| 1,020 | OMNOVA Solutions, Inc., Global Company Guaranteed Notes (Callable 11/01/16 @ 100.00) | (NR, B2) | 11/01/18 | 7.875 | 1,024,309 |
| 500 | PQ Corp., Rule 144A, Senior Secured Notes (Callable 05/15/19 @ 103.38) ⁽¹⁾ | (B+, B2) | 11/15/22 | 6.750 | 531,250 |
| 276 | Reichhold Industries, Inc., Rule 144A, Senior Secured Notes (Callable 10/31/16 @ 100.00) ^{(1),(2),(4),(5)} | (NR, NR) | 05/08/17 | 9.000 | 11,051 |
| 1,075 | Tronox Finance LLC, Global Company Guaranteed Notes (Callable 10/31/16 @ 103.19) ⁽³⁾ | (B, Caa1) | 08/15/20 | 6.375 | 997,063 |
| 425 | Valvoline, Inc., Rule 144A, Company Guaranteed Notes (Callable 07/15/19 @ 104.13) ⁽¹⁾ | (B+, Ba3) | 07/15/24 | 5.500 | 446,250 |
| 325 | Versum Materials, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/30/21 @ 102.75) ⁽¹⁾ | (BB-, Ba3) | 09/30/24 | 5.500 | 334,750 |
| 150 | | (BBB, NR) | 05/15/23 | 4.875 | 157,125 |

Westlake Chemical Corp.,
 Rule 144A, Company
 Guaranteed Notes
 (Callable 05/15/18 @ 102.44)⁽¹⁾

6,749,611

Consumer/Commercial/Lease Financing (2.0%)

| | | | | | |
|-------|---|--------------|----------|-------|-----------|
| 2,000 | Infinity Acquisition Finance Corp., Rule 144A, Senior Secured Notes (Callable 08/01/17 @ 103.63) ⁽¹⁾ | (CCC+, Caa2) | 08/01/22 | 7.250 | 1,750,000 |
| 375 | Lincoln Finance Ltd., Rule 144A, Senior Secured Notes (Callable 04/15/18 @ 103.69) ⁽¹⁾ | (BB+, B1) | 04/15/21 | 7.375 | 405,938 |
| 1,300 | NFP Corp., Rule 144A, Senior Unsecured Notes (Callable 10/31/16 @ 106.75) ⁽¹⁾ | (CCC+, Caa2) | 07/15/21 | 9.000 | 1,340,462 |

3,496,400

Diversified Capital Goods (1.9%)

| | | | | | |
|-------|---|------------|----------|-------|-----------|
| 900 | Anixter, Inc., Global Company Guaranteed Notes | (BB, Ba3) | 03/01/23 | 5.500 | 946,125 |
| 1,550 | Belden, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/01/17 @ 102.75) ⁽¹⁾ | (B+, Ba3) | 09/01/22 | 5.500 | 1,623,625 |
| 470 | EnerSys, Rule 144A, Company Guaranteed Notes (Callable 01/30/23 @ 100.00) ⁽¹⁾ | (BB+, Ba2) | 04/30/23 | 5.000 | 471,762 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|---|---|--------------------------|----------|--------|------------|
| CORPORATE BONDS (continued) | | | | | |
| Diversified Capital Goods | | | | | |
| \$ 325 | SPX FLOW, Inc., Rule 144A, Company Guaranteed Notes (Callable 08/15/21 @ 102.94) ⁽¹⁾ | (BB, B1) | 08/15/26 | 5.875 | \$ 329,469 |
| | | | | | 3,370,981 |
| Electronics (0.9%) | | | | | |
| 500 | Microsemi Corp., Rule 144A, Company Guaranteed Notes (Callable 01/15/19 @ 106.84) ⁽¹⁾ | (B+, B2) | 04/15/23 | 9.125 | 572,500 |
| 200 | NXP Funding LLC, Rule 144A, Company Guaranteed Notes ⁽¹⁾ | (BBB-, Ba1) | 06/01/21 | 4.125 | 214,750 |
| 675 | NXP Funding LLC, Rule 144A, Company Guaranteed Notes ⁽¹⁾ | (BBB-, Ba1) | 06/01/23 | 4.625 | 739,969 |
| | | | | | 1,527,219 |
| Energy - Exploration & Production (2.9%) | | | | | |
| 2,230 | Bonanza Creek Energy, Inc., Global Company Guaranteed Notes (Callable 04/15/17 @ 103.38) | (CC, Ca) | 04/15/21 | 6.750 | 1,025,800 |
| 900 | Det Norske Oljeselskap ASA, Rule 144A, Subordinated Notes (Callable 05/27/19 @ 105.13) ⁽¹⁾ | (NR, NR) | 05/27/22 | 10.250 | 1,002,375 |
| 1,975 | EPL Oil & Gas, Inc., Global Company Guaranteed Notes (Callable 10/31/16 @ 102.06) ⁽²⁾ | (NR, NR) | 02/15/18 | 8.250 | 281,437 |
| 725 | Oasis Petroleum, Inc., Company Guaranteed Notes (Callable 11/01/16 @ 103.25) ⁽³⁾ | (B+, Caa1) | 11/01/21 | 6.500 | 696,000 |
| 105 | Oasis Petroleum, Inc., Global Company Guaranteed Notes (Callable 09/15/17 @ 103.44) ⁽³⁾ | (B+, Caa1) | 03/15/22 | 6.875 | 101,063 |
| 1,500 | Stone Energy Corp., Global Company Guaranteed Notes (Callable 11/15/17 @ 103.75) | (CCC-, Ca) | 11/15/22 | 7.500 | 866,250 |
| 1,124 | W&T Offshore, Inc., Global Company Guaranteed Notes (Callable 10/31/16 @ 102.13) | (CC, Ca) | 06/15/19 | 8.500 | 410,260 |
| 800 | | (B+, Caa1) | 03/15/21 | 5.750 | 752,000 |

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Whiting Petroleum Corp.,
 Company Guaranteed Notes
 (Callable 12/15/20 @ 100.00)⁽³⁾

5,135,185

Food - Wholesale (0.4%)

| | | | | | |
|-----|---|---------|----------|-------|---------|
| 700 | U.S. Foods, Inc., Rule 144A, Company Guaranteed Notes (Callable 06/15/19 @ 102.94) ⁽¹⁾ | (B, B3) | 06/15/24 | 5.875 | 729,750 |
|-----|---|---------|----------|-------|---------|

Forestry & Paper (0.0%)

| | | | | | |
|-------|--|----------|----------|-------|-------|
| 1,000 | Stone & Webster, Inc. ^{(2),(4),(6)} | (NR, NR) | 10/23/19 | 0.000 | 2,375 |
|-------|--|----------|----------|-------|-------|

Gaming (0.8%)

| | | | | | |
|-----|---|----------|----------|-------|---------|
| 555 | Choctaw Resort Development Enterprise, Rule 144A, Senior Unsecured Notes (Callable 10/01/16 @ 100.00) ⁽¹⁾ | (B+, B3) | 11/15/19 | 7.250 | 555,000 |
|-----|---|----------|----------|-------|---------|

| | | | | | |
|-----|---|---------|----------|-------|---------|
| 750 | Safari Holding Verwaltungs GmbH, Rule 144A, Senior Secured Notes (Callable 02/15/17 @ 104.13) ^{(1),(7)} | (B, B2) | 02/15/21 | 8.250 | 890,050 |
|-----|---|---------|----------|-------|---------|

1,445,050

Gas Distribution (2.7%)

| | | | | | |
|-------|--|-----------|----------|-------|-----------|
| 1,500 | Energy Transfer Equity LP, Senior Secured Notes | (BB, Ba2) | 10/15/20 | 7.500 | 1,653,750 |
|-------|--|-----------|----------|-------|-----------|

| | | | | | |
|-----|---|----------|----------|-------|---------|
| 164 | Genesis Energy Finance Corp., Company Guaranteed Notes (Callable 05/15/18 @ 104.50) | (B+, B1) | 05/15/23 | 6.000 | 163,590 |
|-----|---|----------|----------|-------|---------|

| | | | | | |
|-----|---|----------|----------|-------|---------|
| 750 | Genesis Energy Finance Corp., Company Guaranteed Notes (Callable 06/15/19 @ 102.81) | (B+, B1) | 06/15/24 | 5.625 | 738,750 |
|-----|---|----------|----------|-------|---------|

| | | | | | |
|-----|---|----------|----------|-------|---------|
| 350 | Genesis Energy Finance Corp., Global Company Guaranteed Notes (Callable 02/15/17 @ 102.88) | (B+, B1) | 02/15/21 | 5.750 | 351,750 |
|-----|---|----------|----------|-------|---------|

| | | | | | |
|-------|---|----------|----------|-------|-----------|
| 1,750 | Holly Energy Finance Corp., Global Company Guaranteed Notes (Callable 10/31/16 @ 103.25) | (BB, B1) | 03/01/20 | 6.500 | 1,813,437 |
|-------|---|----------|----------|-------|-----------|

4,721,277

Health Facilities (3.0%)

| | | | | | |
|-------|--|--------------|----------|-------|-----------|
| 750 | Care Capital Properties LP, Rule 144A, Company Guaranteed Notes (Callable 05/15/26 @ 100.00) ⁽¹⁾ | (BBB-, Baa3) | 08/15/26 | 5.125 | 751,315 |
| 1,725 | Covenant Surgical Partners, Inc., Rule 144A, Senior Secured Notes (Callable 10/31/16 @ 106.56) ⁽¹⁾ | (B-, B3) | 08/01/19 | 8.750 | 1,664,625 |
| 1,075 | HCA, Inc., Global Senior Secured Notes (Callable 12/15/25 @ 100.00) | (BBB-, Ba1) | 06/15/26 | 5.250 | 1,144,875 |
| 500 | MPT Finance Corp., Company Guaranteed Notes (Callable 02/15/17 @ 103.19) | (BBB-, Ba1) | 02/15/22 | 6.375 | 523,125 |
| 1,000 | Tenet Healthcare Corp., Global Senior Unsecured Notes | (CCC+, Caa1) | 04/01/22 | 8.125 | 1,005,000 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|--|--------------------------|----------|--------|------------|
| CORPORATE BONDS (continued) | | | | | |
| Health Facilities | | | | | |
| \$ 300 | Tenet Healthcare Corp., Global Senior Unsecured Notes ⁽³⁾ | (CCC+, Caa1) | 06/15/23 | 6.750 | \$ 279,750 |
| | | | | | 5,368,690 |
| Insurance Brokerage (1.2%) | | | | | |
| 925 | Hub Holdings Finance, Inc., 8.125% Cash, 8.875% PIK, Rule 144A, Senior Unsecured Notes (Callable 10/31/16 @ 101.00) ^{(1),(8)} | (CCC+, Caa2) | 07/15/19 | 17.000 | 906,500 |
| 675 | HUB International Ltd., Rule 144A, Secured Notes (Callable 02/15/17 @ 103.00) ⁽¹⁾ | (CCC+, B3) | 02/15/21 | 9.250 | 705,713 |
| 550 | HUB International Ltd., Rule 144A, Senior Unsecured Notes (Callable 10/31/16 @ 105.91) ⁽¹⁾ | (CCC+, Caa2) | 10/01/21 | 7.875 | 562,375 |
| | | | | | 2,174,588 |
| Investments & Misc. Financial Services (0.6%) | | | | | |
| 750 | Cabot Financial Luxembourg S.A., Rule 144A, Senior Secured Notes (Callable 10/06/16 @ 105.19) ^{(1),(9)} | (B+, NR) | 10/01/19 | 10.375 | 1,024,794 |
| Media - Diversified (0.2%) | | | | | |
| 310 | National CineMedia LLC, Rule 144A, Senior Unsecured Notes (Callable 08/15/21 @ 102.88) ⁽¹⁾ | (B, B2) | 08/15/26 | 5.750 | 322,400 |
| Media Content (1.7%) | | | | | |
| 250 | Activision Blizzard, Inc., Rule 144A, Company Guaranteed Notes (Callable 10/19/16 @ 104.22) ⁽¹⁾ | (BBB-, Baa2) | 09/15/21 | 5.625 | 260,853 |
| 1,050 | 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 | 1,140,562 |

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| | | | | | |
|-------|---|----------|----------|-------|-----------|
| 1,000 | Nexstar Broadcasting, Inc., Rule 144A, Company Guaranteed Notes (Callable 02/15/18 @ 103.06) ^{(1),(3)} | (B+, B3) | 02/15/22 | 6.125 | 1,037,500 |
| 573 | Sinclair Television Group, Inc., Global Company Guaranteed Notes (Callable 10/01/17 @ 103.06) | (B+, B1) | 10/01/22 | 6.125 | 607,380 |
| | | | | | 3,046,295 |

Medical Products (0.5%)

| | | | | | |
|-----|---|--------------|----------|-------|---------|
| 875 | Sterigenics-Nordion Holdings LLC, Rule 144A, Senior Unsecured Notes (Callable 05/15/18 @ 104.88) ⁽¹⁾ | (CCC+, Caa1) | 05/15/23 | 6.500 | 912,188 |
|-----|---|--------------|----------|-------|---------|

Metals & Mining - Excluding Steel (2.6%)

| | | | | | |
|-------|---|--------------|----------|--------|-----------|
| 1,250 | Eldorado Gold Corp., Rule 144A, Company Guaranteed Notes (Callable 12/15/16 @ 103.06) ⁽¹⁾ | (BB-, B1) | 12/15/20 | 6.125 | 1,265,000 |
| 1,450 | GrafTech International Ltd., Global Company Guaranteed Notes (Callable 11/15/16 @ 103.19) | (CCC+, Caa2) | 11/15/20 | 6.375 | 1,116,500 |
| 2,120 | Noranda Aluminum Acquisition Corp., Global Company Guaranteed Notes (Callable 10/31/16 @ 105.50) ⁽²⁾ | (NR, NR) | 06/01/19 | 11.000 | 29,150 |
| 3,325 | Taseko Mines Ltd., Company Guaranteed Notes (Callable 10/31/16 @ 101.94) ⁽³⁾ | (CCC, Caa2) | 04/15/19 | 7.750 | 2,136,313 |
| | | | | | 4,546,963 |

Oil Field Equipment & Services (3.6%)

| | | | | | |
|-------|--|------------|----------|-------|---------|
| 1,825 | FTS International, Inc., Global Senior Secured Notes (Callable 05/01/17 @ 104.69) | (CCC, Ca) | 05/01/22 | 6.250 | 707,187 |
| 1,099 | Nor Offshore SPV Ltd., PIK, Senior Secured Notes (Callable 10/31/16 @ 100.00) ⁽⁸⁾ | (NR, NR) | 02/04/20 | 8.400 | 400,880 |
| 600 | Pacific Drilling V Ltd., Rule 144A, Senior Secured Notes (Callable 10/31/16 @ 103.63) ⁽¹⁾ | (B-, Caa3) | 12/01/17 | 7.250 | 245,625 |
| 950 | Parker Drilling Co., Global Company Guaranteed Notes (Callable 01/15/18 @ 103.38) ⁽³⁾ | (B-, Caa1) | 07/15/22 | 6.750 | 745,750 |
| 1,150 | | (B-, Ca) | 03/15/22 | 6.125 | 764,750 |

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Pioneer Energy Services Corp.,
Global Company Guaranteed
Notes (Callable 03/15/17 @
104.59)

| | | | | | |
|-------|---|-------------|----------|--------|-----------|
| 1,500 | Shelf Drilling Holdings Ltd., Rule 144A, Secured Notes (Callable 10/31/16 @ 104.31) ⁽¹⁾ | (CCC, B2) | 11/01/18 | 8.625 | 1,200,000 |
| 1,380 | Sidewinder Drilling, Inc. ^{(4),(5)} | (NR, NR) | 11/15/19 | 9.750 | 690,153 |
| 565 | Sidewinder Drilling, Inc. ^{(4),(5)} | (NR, NR) | 11/15/19 | 12.000 | 508,823 |
| 750 | Transocean, Inc., Global Company Guaranteed Notes (Callable 07/15/22 @ 100.00) | (BB-, Caa1) | 10/15/22 | 5.050 | 591,563 |
| 535 | Trinidad Drilling Ltd., Rule 144A, Company Guaranteed Notes (Callable 10/31/16 @ 101.97) ⁽¹⁾ | (BB-, Caa1) | 01/15/19 | 7.875 | 500,225 |
| | | | | | 6,354,956 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|---|--|--------------------------|----------|-------|------------|
| CORPORATE BONDS (continued) | | | | | |
| Oil Refining & Marketing (3.1%) | | | | | |
| \$ 500 | CITGO Petroleum Corp., Rule 144A, Senior Secured Notes (Callable 08/15/17 @ 104.69) ⁽¹⁾ | (B+, B3) | 08/15/22 | 6.250 | \$ 490,000 |
| 2,000 | Coffeyville Finance, Inc., Global Company Guaranteed Notes (Callable 11/01/17 @ 103.25) | (BB-, B1) | 11/01/22 | 6.500 | 1,820,000 |
| 975 | Northern Tier Finance Corp., Global Senior Secured Notes (Callable 10/31/16 @ 105.34) | (BB-, B1) | 11/15/20 | 7.125 | 1,001,812 |
| 1,850 | PBF Finance Corp., Global Senior Secured Notes (Callable 10/31/16 @ 104.13) ⁽³⁾ | (BBB-, B1) | 02/15/20 | 8.250 | 1,917,525 |
| 300 | Western Refining, Inc., Global Company Guaranteed Notes (Callable 04/01/17 @ 103.13) | (B, B3) | 04/01/21 | 6.250 | 297,750 |
| | | | | | 5,527,087 |
| Packaging (2.2%) | | | | | |
| 650 | ARD Finance S.A., Rule 144A, Senior Secured Notes (Callable 09/15/19 @ 103.56) ⁽¹⁾ | (CCC+, Caa2) | 09/15/23 | 7.125 | 648,375 |
| 750 | Ardagh Holdings U.S.A., Inc., Rule 144A, Company Guaranteed Notes (Callable 01/31/17 @ 103.38) ⁽¹⁾ | (CCC+, B3) | 01/31/21 | 6.750 | 778,125 |
| 88 | Ardagh Holdings U.S.A., Inc., Rule 144A, Senior Unsecured Notes (Callable 11/15/16 @ 103.50) ⁽¹⁾ | (NR, B3) | 11/15/20 | 7.000 | 91,544 |
| 1,850 | Reynolds Group Issuer LLC, Global Company Guaranteed Notes (Callable 10/31/16 @ 104.13) | (B-, Caa2) | 02/15/21 | 8.250 | 1,930,362 |
| 450 | SIG Combibloc Holdings S.C.A., Rule 144A, Senior Secured Notes (Callable 02/15/18 @ 103.88) ^{(1),(7)} | (B-, Caa1) | 02/15/23 | 7.750 | 532,639 |
| | | | | | 3,981,045 |
| Personal & Household Products (0.2%) | | | | | |

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| | | | | | |
|-----|--|-----------|----------|-------|---------|
| 400 | Prestige Brands, Inc., Rule 144A, Company Guaranteed Notes (Callable 03/01/19 @ 104.78) ⁽¹⁾ | (B, Caa1) | 03/01/24 | 6.375 | 427,000 |
|-----|--|-----------|----------|-------|---------|

Pharmaceuticals (1.4%)

| | | | | | |
|-----|---|------------|----------|--------|-----------|
| 800 | AMAG Pharmaceuticals, Inc., Rule 144A, Company Guaranteed Notes (Callable 09/01/18 @ 105.91) ⁽¹⁾ | (B+, B3) | 09/01/23 | 7.875 | 768,000 |
| 618 | Capsugel S.A., 7.000% Cash, 7.750% PIK, Rule 144A, Senior Unsecured Notes (Callable 10/17/16 @ 101.00) ^{(1),(8)} | (B-, Caa1) | 05/15/19 | 14.750 | 619,932 |
| 250 | Valeant Pharmaceuticals International, Inc., Rule 144A, Company Guaranteed Notes (Callable 03/15/17 @ 102.69) ⁽¹⁾ | (B-, B3) | 03/15/20 | 5.375 | 232,500 |
| 300 | Valeant Pharmaceuticals International, Inc., Rule 144A, Company Guaranteed Notes (Callable 10/31/16 @ 102.53) ^{(1),(3)} | (B-, B3) | 08/15/18 | 6.750 | 303,000 |
| 625 | Valeant Pharmaceuticals International, Rule 144A, Company Guaranteed Notes (Callable 10/31/16 @ 103.19) ⁽¹⁾ | (B-, B3) | 10/15/20 | 6.375 | 589,063 |
| | | | | | 2,512,495 |

Real Estate Investment Trusts (2.3%)

| | | | | | |
|-------|--|-----------|----------|-------|-----------|
| 200 | DuPont Fabros Technology LP, Company Guaranteed Notes (Callable 06/15/18 @ 104.22) | (BB, Ba1) | 06/15/23 | 5.625 | 211,000 |
| 600 | iStar, Inc., Senior Unsecured Notes (Callable 07/01/18 @ 103.25) | (B+, B2) | 07/01/21 | 6.500 | 610,500 |
| 1,398 | iStar, Inc., Senior Unsecured Notes (Callable 10/31/16 @ 102.50) | (B+, B2) | 07/01/19 | 5.000 | 1,399,579 |
| 600 | QCP SNF West/Central/East/AL REIT LLC, Rule 144A (Callable 11/01/19 @ 104.06) ⁽¹⁾ | (NR, B3) | 11/01/23 | 8.125 | 600,000 |
| 1,175 | QTS Finance Corp., Global Company Guaranteed Notes (Callable 08/01/17 @ 104.41) | (BB, B2) | 08/01/22 | 5.875 | 1,205,844 |
| | | | | | 4,026,923 |

Recreation & Travel (1.2%)

| | | | | | |
|-------|--|----------|----------|-------|-----------|
| 1,500 | ClubCorp Club Operations, Inc., Rule 144A, Company Guaranteed | (B-, B3) | 12/15/23 | 8.250 | 1,620,000 |
|-------|--|----------|----------|-------|-----------|

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| | | | | | |
|---------------------------|---|--------------|----------|-------|-----------|
| | Notes (Callable 12/15/18 @ 106.19) ⁽¹⁾ | | | | |
| 250 | Six Flags Entertainment Corp., Rule 144A, Company Guaranteed Notes (Callable 07/31/19 @ 103.66) ⁽¹⁾ | (BB-, B3) | 07/31/24 | 4.875 | 253,125 |
| 250 | Six Flags Entertainment Corp., Rule 144A, Company Guaranteed Notes (Callable 10/31/16 @ 103.94) ⁽¹⁾ | (BB-, B3) | 01/15/21 | 5.250 | 258,188 |
| | | | | | 2,131,313 |
| Restaurants (0.8%) | | | | | |
| 1,425 | Landry's, Inc., Rule 144A, Senior Unsecured Notes (Callable 10/15/19 @ 103.38) ⁽¹⁾ | (CCC+, Caa1) | 10/15/24 | 6.750 | 1,453,500 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|------------------------------------|--|--------------------------|----------|--------|------------|
| CORPORATE BONDS (continued) | | | | | |
| Software - Services (1.5%) | | | | | |
| \$ 525 | NeuStar, Inc., Global Company Guaranteed Notes (Callable 01/15/18 @ 102.25) | (B+, B2) | 01/15/23 | 4.500 | \$ 472,500 |
| 975 | Sungard Availability Services Capital, Inc., Rule 144A, Company Guaranteed Notes (Callable 04/01/19 @ 104.38) ⁽¹⁾ | (CCC, Caa2) | 04/01/22 | 8.750 | 638,625 |
| 1,998 | Syniverse Holdings, Inc., Global Company Guaranteed Notes (Callable 10/31/16 @ 102.28) | (CCC+, Caa2) | 01/15/19 | 9.125 | 1,518,480 |
| | | | | | 2,629,605 |
| Specialty Retail (1.6%) | | | | | |
| 975 | Beverages & More, Inc., Rule 144A, Senior Secured Notes (Callable 10/31/16 @ 105.00) ⁽¹⁾ | (B-, Caa1) | 11/15/18 | 10.000 | 929,906 |
| 570 | Caleres, Inc., Global Company Guaranteed Notes (Callable 08/15/18 @ 104.69) | (BB, B1) | 08/15/23 | 6.250 | 594,510 |
| 350 | Penske Automotive Group, Inc., Company Guaranteed Notes (Callable 05/15/21 @ 102.75) | (B+, B1) | 05/15/26 | 5.500 | 350,000 |
| 500 | Penske Automotive Group, Inc., Company Guaranteed Notes (Callable 12/01/19 @ 102.69) | (B+, B1) | 12/01/24 | 5.375 | 505,000 |
| 300 | Penske Automotive Group, Inc., Global Company Guaranteed Notes (Callable 10/01/17 @ 102.88) | (B+, B1) | 10/01/22 | 5.750 | 312,750 |
| 200 | Takko Luxembourg 2 S.C.A., Rule 144A, Senior Secured Notes (Callable 10/10/16 @ 104.94) ^{(1),(7)} | (CCC+, Caa1) | 04/15/19 | 9.875 | 146,094 |
| | | | | | 2,838,260 |

| Steel Producers/Products (0.6%) | | | | | |
|---|---|--------------|----------|-------|-----------|
| 1,000 | Zekelman Industries, Inc., Rule 144A, Senior Secured Notes (Callable 06/15/19 @ 104.94) ⁽¹⁾ | (B, Caa2) | 06/15/23 | 9.875 | 1,057,500 |
| Support - Services (4.0%) | | | | | |
| 500 | Avis Budget Finance, Inc., Rule 144A, Company Guaranteed Notes (Callable 03/15/20 @ 102.63) ^{(1),(3)} | (B+, B1) | 03/15/25 | 5.250 | 481,875 |
| 800 | Avis Budget Finance, Inc., Rule 144A, Company Guaranteed Notes (Callable 04/01/19 @ 104.78) ⁽¹⁾ | (B+, B1) | 04/01/24 | 6.375 | 820,000 |
| 900 | Change Healthcare Holdings, Inc., Rule 144A, Company Guaranteed Notes (Callable 08/15/17 @ 104.50) ⁽¹⁾ | (CCC+, Caa1) | 02/15/21 | 6.000 | 951,750 |
| 400 | ESH Hospitality, Inc., Rule 144A, Company Guaranteed Notes (Callable 05/01/20 @ 102.63) ⁽¹⁾ | (BB-, B2) | 05/01/25 | 5.250 | 401,500 |
| 750 | Garda World Security Corp., Rule 144A, Company Guaranteed Notes (Callable 11/15/16 @ 105.44) ⁽¹⁾ | (CCC+, Caa1) | 11/15/21 | 7.250 | 695,625 |
| 1,335 | H&E Equipment Services, Inc., Global Company Guaranteed Notes (Callable 09/01/17 @ 103.50) ⁽³⁾ | (BB-, B3) | 09/01/22 | 7.000 | 1,415,100 |
| 900 | Infor U.S., Inc., Company Guaranteed Notes (Callable 05/15/18 @ 102.88) ⁽⁷⁾ | (B-, Caa1) | 05/15/22 | 5.750 | 990,112 |
| 800 | Light Tower Rentals, Inc., Rule 144A, Senior Secured Notes (Callable 10/31/16 @ 106.09) ^{(1),(2)} | (NR, NR) | 08/01/19 | 8.125 | 364,000 |
| 1,150 | York Risk Services Holding Corp., Rule 144A, Company Guaranteed Notes (Callable 10/01/17 @ 106.38) ⁽¹⁾ | (CCC, Caa3) | 10/01/22 | 8.500 | 899,875 |
| | | | | | 7,019,837 |
| Tech Hardware & Equipment (2.8%) | | | | | |
| 700 | | (CCC+, B2) | 04/01/19 | 7.000 | 519,750 |

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| | | | | | |
|-------|---|--------------|----------|-------|-----------|
| | Avaya, Inc., Rule 144A, Senior Secured Notes (Callable 10/31/16 @ 101.75) ^{(1),(3)} | | | | |
| 750 | Avaya, Inc., Rule 144A, Senior Secured Notes (Callable 10/31/16 @ 102.25) ⁽¹⁾ | (CCC+, B2) | 04/01/19 | 9.000 | 564,375 |
| 875 | CommScope Technologies Finance LLC, Rule 144A, Senior Unsecured Notes (Callable 06/15/20 @ 103.00) ⁽¹⁾ | (B, B1) | 06/15/25 | 6.000 | 937,344 |
| 1,000 | Dell, Inc., Global Senior Unsecured Notes | (BB-, Ba2) | 04/15/38 | 6.500 | 970,000 |
| 1,225 | Riverbed Technology, Inc., Rule 144A, Company Guaranteed Notes (Callable 03/01/18 @ 104.44) ⁽¹⁾ | (CCC+, Caa1) | 03/01/23 | 8.875 | 1,315,344 |
| 625 | Western Digital Corp., Rule 144A, Senior Secured Notes (Callable 04/01/19 @ 103.69) ⁽¹⁾ | (BBB-, Ba1) | 04/01/23 | 7.375 | 689,062 |
| | | | | | 4,995,875 |

Telecom - Satellite (2.0%)

| | | | | | |
|-----|--|------------|----------|-------|---------|
| 482 | Hughes Satellite Systems Corp., Global Company Guaranteed Notes | (BB-, B3) | 06/15/21 | 7.625 | 515,740 |
| 800 | Hughes Satellite Systems Corp., Rule 144A, Senior Secured Notes ⁽¹⁾ | (BB+, Ba2) | 08/01/26 | 5.250 | 792,000 |

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|--|--------------------------|----------|-------|------------|
| CORPORATE BONDS (continued) | | | | | |
| Telecom - Satellite | | | | | |
| \$ 250 | Intelsat Luxembourg S.A., Global Company Guaranteed Notes (Callable 06/01/17 @ 100.00) ⁽³⁾ | (CC, Ca) | 06/01/18 | 6.750 | \$ 166,250 |
| 800 | Intelsat Luxembourg S.A., Global Company Guaranteed Notes (Callable 06/01/17 @ 103.88) | (CC, Ca) | 06/01/21 | 7.750 | 272,000 |
| 1,875 | Telesat LLC, Rule 144A, Company Guaranteed Notes (Callable 10/31/16 @ 100.00) ⁽¹⁾ | (B, B3) | 05/15/17 | 6.000 | 1,879,688 |
| | | | | | 3,625,678 |
| Telecom - Wireless (2.3%) | | | | | |
| 225 | Sprint Corp., Global Company Guaranteed Notes | (B, Caa1) | 09/15/23 | 7.875 | 227,531 |
| 650 | Sprint Corp., Global Company Guaranteed Notes | (B, Caa1) | 06/15/24 | 7.125 | 637,000 |
| 700 | Sprint Corp., Global Company Guaranteed Notes (Callable 11/15/24 @ 100.00) | (B, Caa1) | 02/15/25 | 7.625 | 696,500 |
| 700 | T-Mobile U.S.A., Inc., Global Company Guaranteed Notes (Callable 01/15/21 @ 103.25) | (BB, Ba3) | 01/15/26 | 6.500 | 777,000 |
| 1,575 | T-Mobile U.S.A., Inc., Global Company Guaranteed Notes (Callable 09/01/19 @ 103.19) | (BB, Ba3) | 03/01/25 | 6.375 | 1,716,750 |
| | | | | | 4,054,781 |
| Telecom - Wireline Integrated & Services (0.4%) | | | | | |
| 625 | Zayo Capital, Inc., Global Company Guaranteed Notes (Callable 04/01/18 @ 104.50) | (B-, B3) | 04/01/23 | 6.000 | 659,375 |
| Theaters & Entertainment (0.8%) | | | | | |
| 775 | AMC Entertainment, Inc., Global Company Guaranteed | (B, B2) | 02/15/22 | 5.875 | 806,000 |

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Notes (Callable 02/15/17 @
104.41)

| | | | | | |
|-----|---|----------|----------|-------|-----------|
| 650 | Carmike Cinemas, Inc., Rule 144A, Secured Notes (Callable 06/15/18 @ 104.50) ⁽¹⁾ | (BB, B1) | 06/15/23 | 6.000 | 679,250 |
| | | | | | 1,485,250 |

Transport Infrastructure/Services (0.4%)

| | | | | | |
|-------|--|------------|----------|-------|---------|
| 1,310 | Navios Maritime Finance II U.S., Inc., Rule 144A, Senior Secured Notes (Callable 01/15/17 @ 105.53) ⁽¹⁾ | (B-, Caa2) | 01/15/22 | 7.375 | 638,625 |
|-------|--|------------|----------|-------|---------|

TOTAL CORPORATE BONDS (Cost \$146,609,696)

135,203,931

BANK LOANS (14.7%)

Aerospace & Defense (0.7%)

| | | | | | |
|-------|-----------------------------|--------------|----------|-------|-----------|
| 1,492 | Sequa Corp. ⁽¹⁰⁾ | (CCC-, Caa3) | 06/19/17 | 5.250 | 1,314,342 |
|-------|-----------------------------|--------------|----------|-------|-----------|

Auto Parts & Equipment (0.9%)

| | | | | | |
|-------|------------------------------------|--------------|----------|-------|---------|
| 1,200 | Jason, Inc. ^{(4),(10)} | (CCC+, Caa2) | 06/30/22 | 9.000 | 894,000 |
| 732 | U.S. Farathane LLC ⁽¹⁰⁾ | (B, B2) | 12/23/21 | 5.750 | 735,396 |

1,629,396

Chemicals (2.1%)

| | | | | | |
|-------|---|--------------|----------|-------|-----------|
| 750 | Chromaflo Technologies Corp. ⁽¹⁰⁾ | (CCC+, Caa2) | 06/02/20 | 8.250 | 708,750 |
| 1,500 | Solenis International LP ⁽¹⁰⁾ | (B-, Caa1) | 07/31/22 | 7.750 | 1,468,125 |
| 1,500 | Vantage Specialty Chemicals, Inc. ^{(4),(10)} | (CCC, Caa1) | 07/22/22 | 9.750 | 1,485,000 |

3,661,875

Diversified Capital Goods (0.5%)

| | | | | | |
|-----|--|------------|----------|-------|---------|
| 930 | Dynacast International LLC ⁽¹⁰⁾ | (B-, Caa1) | 01/30/23 | 9.500 | 911,400 |
|-----|--|------------|----------|-------|---------|

Electronics (0.3%)

| | | | | | |
|-----|--|----------|----------|-------|---------|
| 597 | Excelitas Technologies Corp. ⁽¹⁰⁾ | (B-, B3) | 10/31/20 | 6.000 | 587,596 |
|-----|--|----------|----------|-------|---------|

Energy - Exploration & Production (0.4%)

| | | | | | |
|-------|------------------------------------|-------------|----------|-------|---------|
| 1,000 | W&T Offshore, Inc. ⁽¹⁰⁾ | (CCC, Caa2) | 05/15/20 | 9.000 | 652,500 |
|-------|------------------------------------|-------------|----------|-------|---------|

Gaming (1.0%)

| | | | | | |
|-----|-----------------------------------|------------|----------|-------|---------|
| 744 | CBAC Borrower LLC ⁽¹⁰⁾ | (B-, Caa1) | 07/02/20 | 8.250 | 734,140 |
| 990 | ROC Finance LLC ⁽¹⁰⁾ | (B+, B2) | 06/20/19 | 5.000 | 971,653 |

1,705,793

Health Services (1.1%)

| | | | | | |
|-----|------------------------------------|----------|----------|-------|---------|
| 579 | MMM Holdings, Inc. ⁽¹⁰⁾ | (B-, B3) | 12/12/17 | 9.750 | 564,565 |
|-----|------------------------------------|----------|----------|-------|---------|

| Par (000) | | Ratings (S&P/Moody s) | Maturity | Rate% | Value |
|--|---|--------------------------|----------|--------|------------|
| BANK LOANS (continued) | | | | | |
| Health Services | | | | | |
| \$ 421 | MSO of Puerto Rico, Inc. ⁽¹⁰⁾ | (B-, B3) | 12/12/17 | 9.750 | \$ 410,435 |
| 1,000 | Phillips-Medisize Corp. ⁽¹⁰⁾ | (CCC+, Caa2) | 06/16/22 | 8.250 | 1,002,505 |
| | | | | | 1,977,505 |
| Investments & Misc. Financial Services (0.8%) | | | | | |
| 444 | Liquidnet Holdings, Inc. ⁽¹⁰⁾ | (B, B2) | 05/22/19 | 7.750 | 440,422 |
| 1,000 | Mergermarket U.S.A., Inc. ^{(4),(10)} | (CCC+, Caa2) | 02/04/22 | 7.500 | 960,000 |
| | | | | | 1,400,422 |
| Machinery (1.3%) | | | | | |
| 1,250 | CPM Holdings, Inc. ^{(4),(10)} | (B, Caa1) | 04/10/23 | 10.250 | 1,187,500 |
| 1,125 | WireCo WorldGroup, Inc. ⁽¹⁰⁾ | (B-, Caa2) | 07/20/24 | 10.000 | 1,127,813 |
| | | | | | 2,315,313 |
| Media Content (0.3%) | | | | | |
| 500 | DLG Acquisitions Ltd. ^{(7),(10)} | (B-, Caa2) | 06/30/22 | 8.250 | 536,615 |
| Oil Field Equipment & Services (0.3%) | | | | | |
| 1,000 | Shelf Drilling Holdings Ltd. ⁽¹⁰⁾ | (CC, B3) | 10/08/18 | 10.000 | 575,000 |
| Recreation & Travel (0.6%) | | | | | |
| 1,000 | Legendary Pictures Funding LLC ^{(4),(10)} | (NR, NR) | 04/22/20 | 7.000 | 1,002,500 |
| Software - Services (2.2%) | | | | | |
| 1,240 | Aricent Technologies ^{(4),(10)} | (CCC, Caa2) | 04/14/22 | 9.500 | 1,003,160 |
| 1,000 | Deltek, Inc. ⁽¹⁰⁾ | (CCC+, Caa2) | 06/25/23 | 9.500 | 1,013,750 |
| 1,000 | Eze Castle Software, Inc. ⁽¹⁰⁾ | (CCC+, Caa1) | 04/05/21 | 7.250 | 977,500 |
| 975 | Intralinks, Inc. ^{(4),(10)} | (BB, B2) | 02/24/19 | 7.250 | 966,444 |
| | | | | | 3,960,854 |

| | | | | | |
|--|--|--------------|----------|--------|------------|
| Specialty Retail (0.6%) | | | | | |
| 990 | BJ's Wholesale Club, Inc. ⁽¹⁰⁾ | (CCC, Caa2) | 03/26/20 | 8.500 | 998,149 |
| Steel Producers/Products (0.9%) | | | | | |
| 1,500 | Atkore International, Inc. ⁽¹⁰⁾ | (CCC+, Caa1) | 10/09/21 | 7.750 | 1,507,500 |
| Telecom - Wireline Integrated & Services (0.5%) | | | | | |
| 1,000 | Omnitracs, Inc. ⁽¹⁰⁾ | (CCC+, Caa1) | 05/25/21 | 8.750 | 948,750 |
| Theaters & Entertainment (0.2%) | | | | | |
| 1,000 | CKX, Inc. ^{(2),(4),(5),(10)} | (NR, NR) | 06/21/17 | 11.000 | 420,000 |
| TOTAL BANK LOANS (Cost \$26,309,935) | | | | | 26,105,510 |
| ASSET BACKED SECURITIES (4.1%) | | | | | |
| Collateralized Debt Obligations (4.1%) | | | | | |
| 1,000 | Carlyle Global Market Strategies CLO Ltd., 2012-4A, Rule 144A ^{(1),(4),(6)} | (NR, NR) | 01/20/25 | 0.000 | 652,011 |
| 2,000 | CIFC Funding Ltd., 2012-2A, Rule 144A ^{(1),(10)} | (BB-, NR) | 12/05/24 | 6.585 | 1,961,798 |
| 1,000 | Galaxy XIV CLO Ltd., 2012-14A, Rule 144A ^{(1),(10)} | (BB, NR) | 11/15/24 | 6.217 | 973,278 |
| 1,000 | JFIN CLO Ltd., 2013-1A, Rule 144A ^{(1),(10)} | (BB, NR) | 01/20/25 | 5.446 | 765,788 |
| 1,500 | Ocean Trails CLO IV, 2013-4A, Rule 144A ^{(1),(10)} | (B, NR) | 08/13/25 | 6.717 | 1,186,186 |
| 700 | Stewart Park CLO Ltd., 2015-1A, Rule 144A ^{(1),(4),(6)} | (NR, NR) | 04/15/26 | 0.000 | 630,551 |
| 1,325 | Venture XVII CLO Ltd., 2014-17A, Rule 144A ^{(1),(10)} | (NR, Ba2) | 07/15/26 | 5.680 | 1,129,348 |
| TOTAL ASSET BACKED SECURITIES (Cost \$8,139,533) | | | | | 7,298,960 |

**Number
of
Shares**

| | | | | | |
|---|--|--|--|--|----|
| COMMON STOCKS (0.0%) | | | | | |
| Building & Construction (0.0%) | | | | | |
| 6 | White Forest Resources, Inc. ^{(4),(5),(11)} | | | | 87 |

| | | | | | |
|----------------------------------|---|--|--|--|--|
| Building Materials (0.0%) | | | | | |
| 372 | Dayton Superior Corp. ^{(4),(5),(11)} | | | | |

Gaming (0.0%)

| | | |
|--------|---|-------|
| 36,250 | Majestic Holdco LLC ^{(4),(11)} | 4,531 |
|--------|---|-------|

| Number of Shares | | Value |
|---|--|-----------------|
| COMMON STOCKS (continued) | | |
| TOTAL COMMON STOCKS (Cost \$275,986) | | \$ 4,618 |
| PREFERRED STOCK (0.0%) | | |
| Building Materials (0.0%) | | |
| 413 | Dayton Superior Corp. ^{(4),(5),(11)} (Cost \$156,000) | |
| SHORT-TERM INVESTMENTS (9.2%) | | |
| 9,519,003 | State Street Navigator Prime Portfolio, 0.30% ⁽¹²⁾ | 9,519,003 |
| Par (000) | | Maturity |
| | | Rate% |
| \$ 6,695 | State Street Bank and Trust Co. Euro Time Deposit | 10/03/16 |
| | | 0.010 |
| | | 6,694,884 |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$16,213,887) | | 16,213,887 |
| TOTAL INVESTMENTS AT VALUE (104.3%) (Cost \$197,705,037) | | 184,826,906 |
| LIABILITIES IN EXCESS OF OTHER ASSETS (-4.3%) | | (7,694,975) |
| NET ASSETS (100.0%) | | \$ 177,131,931 |

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

- (1) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2016, these securities amounted to a value of \$87,639,864 or 49.5% of net assets.
- (2) Bond is currently in default.
- (3) Security or portion thereof is out on loan.
- (4) Illiquid security (unaudited).
- (5) Not readily marketable security; security is valued at fair value as determined in good faith by, or under the direction of, the Board of Directors.
- (6) Zero-coupon security.
- (7) This security is denominated in Euro.
- (8) PIK: Payment-in-kind security for which part of the income earned may be paid as additional principal.
- (9) This security is denominated in British Pound.

- (10) Variable rate obligation The interest rate shown is the rate as of September 30, 2016.
 (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 September 30, 2016.

INVESTMENT ABBREVIATION

NR = Not Rated

Forward Foreign Currency Contracts

| Forward Foreign Currency to be Purchased (Local) | Forward Foreign Currency to be Sold (Local) | Expiration Date | Counterparty | Value on Settlement Date | Current Value/Notional | Net Unrealized Appreciation (Depreciation) |
|--|---|--------------------|----------------|-----------------------------|---------------------------|--|
| USD 2,693,098 | EUR 2,358,500 | 10/14/16 | Morgan Stanley | \$ (2,693,098) | \$ (2,651,738) | \$ 41,360 |
| USD 479,682 | EUR 430,000 | 10/14/16 | Morgan Stanley | (479,682) | (483,463) | (3,781) |
| USD 1,171,302 | GBP 832,500 | 10/14/16 | Morgan Stanley | (1,171,302) | (1,081,668) | 89,634 |
| | | | | | | \$ 127,213 |

Currency Abbreviations:

EUR = Euro

GBP = British Pound

USD = United States Dollar

SECURITY VALUATION The net asset value of the Fund is determined daily as of the close of regular trading on the New York Stock Exchange, Inc. (the Exchange) on each day the Exchange is open for business. The valuations for fixed income securities (which may include, but are not limited to, corporate, government, municipal, mortgage-backed, collateralized mortgage obligations and asset-backed securities) and certain derivative instruments are typically the prices supplied by independent third party pricing services, which may use market prices or broker/dealer quotations or a variety of valuation techniques and methodologies. The independent third party pricing services use inputs that are observable such as issuer details, interest rates, yield curves, prepayment speeds, credit risks/spreads, default rates and quoted prices for similar securities. These pricing services generally price fixed income securities assuming orderly transactions of an institutional round lot size, but some trades occur in smaller odd lot sizes which may be effected at lower prices than institutional round lot trades. Structured note agreements are valued in accordance with a dealer-supplied valuation based on changes in the value of the underlying index. Futures contracts are valued daily at the settlement price established by the board of trade or exchange on which they are traded. Forward contracts are valued at the London closing spot rates and the London closing forward point rates on a daily basis. The currency forward contract pricing model derives the differential in point rates to the expiration date of the forward and calculates its present value. Equity securities for which market quotations are available are valued at the last reported sales price or official closing price on the primary market or exchange on which they trade. The Fund may utilize a service provided by an independent third party which has been approved by the Board of Directors (the Board) to fair value certain securities. When fair value pricing is employed, the prices of securities used by the Fund to calculate its net asset value may differ from quoted or published prices for the same securities. If independent third party pricing services are unable to supply prices for a portfolio investment, or if the prices supplied are deemed by the investment adviser to be unreliable, the market price may be determined by the investment adviser using quotations from one or more broker/dealers or at the transaction price if the security has recently been purchased and no value has yet been obtained from a pricing service or pricing broker. When reliable prices are not readily available, such as when the value of a security has been significantly affected by events after the close of the exchange or market on which the security is principally traded, but before the Fund calculates its net asset value, the Fund values these securities as determined in accordance with procedures approved and established by the Board.

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

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

Level 1 quoted prices in active markets for identical investments

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

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

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

The following is a summary of the inputs used as of September 30, 2016 in valuing the Fund's assets and liabilities carried at fair value:

| Assets | Level 1 | Level 2 | Level 3 | Total |
|-------------------------------------|----------------|----------------|-------------------|----------------------|
| Investments in Securities | | | | |
| Corporate Bonds | \$ | \$ 133,993,904 | \$ 1,210,027 | \$ 135,203,931 |
| Bank Loans | | 15,641,905 | 10,463,605 | 26,105,510 |
| Asset Backed Securities | | 7,298,960 | | 7,298,960 |
| Common Stocks | | 4,531 | 87 ⁽¹⁾ | 4,618 ⁽¹⁾ |
| Preferred Stock | | | 0 ⁽¹⁾ | 0 ⁽¹⁾ |
| Short-term Investments | | 16,213,887 | | 16,213,887 |
| | \$ | \$ 173,153,187 | \$ 11,673,719 | \$ 184,826,906 |
| Other Financial Instruments* | | | | |
| Forward Foreign Currency Contracts | \$ | \$ 130,994 | \$ | \$ 130,994 |
| Liabilities | Level 1 | Level 2 | Level 3 | Total |
| Other Financial Instruments* | | | | |
| Forward Foreign Currency Contracts | \$ | \$ 3,781 | \$ | \$ 3,781 |

⁽¹⁾ Includes a zero valued security.

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

The following is a reconciliation of investments as of September 30, 2016 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 Stock | Total |
|---------------------------------|----------------------------|-----------------------|--------------------------|----------------------------|---------------|
| Balance as of December 31, 2015 | \$ 118,037 | \$ 11,031,469 | \$ | \$ | \$ 11,149,506 |

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| | | | | |
|---|-----------|-------------|----------|-------------|
| Accrued discounts (premiums) | (26,469) | 90,229 | | 63,760 |
| Purchases | 2,167,504 | 3,575,313 | 44,986 | 5,787,803 |
| Sales | (437) | (3,545,720) | | (3,546,157) |
| Realized gain (loss) | (349,563) | 18,113 | | (331,450) |
| Change in unrealized appreciation (depreciation) | (696,670) | 394,898 | (44,899) | (346,671) |
| Transfers into Level 3 | | 1,916,615 | | 1,916,615 |
| Transfers out of Level 3 | (2,375) | (3,017,312) | | (3,019,687) |

| | | | | | |
|----------------------------------|--------------|---------------|----------------------|-------------------|---------------|
| Balance as of September 30, 2016 | \$ 1,210,027 | \$ 10,463,605 | \$ 87 ⁽¹⁾ | \$ ⁽¹⁾ | \$ 11,673,719 |
|----------------------------------|--------------|---------------|----------------------|-------------------|---------------|

| | | | | | |
|---|----------------|------------|-------------|----|--------------|
| Net change in unrealized appreciation (depreciation) from investments still held as of September 30, 2016 | \$ (1,047,045) | \$ 407,510 | \$ (44,899) | \$ | \$ (684,434) |
|---|----------------|------------|-------------|----|--------------|

⁽¹⁾Includes a zero valued security.

Quantitative Disclosure About Significant Unobservable Inputs

| Asset Class | Fair Value At 9/30/2016 | Valuation Technique | Unobservable Input | Range (Weighted Average) (per share) | |
|-------------|-------------------------------|---------------------|---------------------------------|--|------------------|
| | | | | | |
| Corporate | | | | | |
| Bonds | \$ 11,051 | Income Approach | Expected Remaining Distribution | | NA |
| | \$ 1,198,976 | Market Approach | Discount for Illiquidity | \$0.50 | \$0.90 (\$0.54) |
| Bank Loans | \$ 420,000 | Income Approach | Expected Remaining Distribution | | NA |
| | \$ 10,043,605 | Vendor Pricing | Single Broker Quote | \$0.58 | \$1.07 (\$0.94) |
| Common | | | | | |
| Stocks | \$ 87 | Market Approach | Discount for Illiquidity | \$0.00 | \$14.11 (\$0.23) |
| Preferred | | | | | |
| Stock | \$ 0 | 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 Credit Suisse Asset Management LLC, the Fund's investment adviser (Credit Suisse or the Adviser) considers may include (i) the existence of any contractual restrictions on the disposition of securities; (ii) information obtained from the company, which may include an analysis of the company's financial statements, the company's products or intended markets or the company's technologies; (iii) the price of the same or similar security negotiated at arm's length in an issuer's completed subsequent round of financing; (iv) the price and extent of public trading in similar securities of the issuer or of comparable companies; or (v) a probability and time value adjusted analysis of contractual term. Where available and appropriate, multiple valuation methodologies are applied to confirm fair value. Significant unobservable inputs identified by the Adviser are often used in the fair value determination. A significant change in any of these inputs may result in a significant change in the fair value measurement. Due to the uncertainty inherent in the valuation process, such estimates of fair value may differ significantly from the values that would have been used had a ready market for the investments existed, and differences could be material. Additionally, changes in the market environment and other events that may occur over the life of the investments may cause the gains or losses ultimately realized on these investments to be different from the valuations used at the date of these financial statements.

During the period ended September 30, 2016, there were no transfers between Level 1 and Level 2, but there was \$1,916,615 transferred from Level 2 to Level 3 due to a lack of pricing source supported by observable inputs and \$3,019,687 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.

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

Item 2: Controls and Procedures

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

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

Item 3: Exhibits

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

SIGNATURES

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

CREDIT SUISSE ASSET MANAGEMENT INCOME FUND, INC.

/s/John G. Popp

Name: John G. Popp

Title: Chief Executive Officer and President

Date: November 22, 2016

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

/s/John G. Popp

Name: John G. Popp

Title: Chief Executive Officer and President

Date: November 22, 2016

/s/Laurie Pecha

Name: Laurie Pecha

Title: Chief Financial Officer

Date: November 22, 2016