

Form 604

Corporations Act 2001

Section 671B

Notice of change of interests of substantial holder

To Company Name/Scheme GENWORTH MORTGAGE INSURANCE AUSTRALIA LIMITED

ACN/ARSN ACN 154 890 730

1. Details of substantial holder (1)

Name Credit Suisse Holdings (Australia) Limited (on behalf of Credit Suisse Group AG and its affiliates)

ACN/ARSN (if applicable) 008 496 713

There was a change in the interests of the substantial holder on 18-Feb-2021

The previous notice was given to the company on 29-Jan-2021

The previous notice was dated 29-Jan-2021

2. Previous and present voting power

The total number of votes attached to all the voting shares in the company or voting interests in the scheme that the substantial holder or an associate (2) had a relevant interest (3) in when last required, and when now required, to give a substantial holding notice to the company or scheme, are as follows:

Class of securities (4)	Previous Notice		Present Notice	
	Person's votes	Voting power (5)	Person's votes	Voting power (5)
Common Stock	21,196,035	5.14%	31,130,685	7.55%

3. Changes in relevant interests

Particulars of each change in, or change in the nature of, a relevant interest of the substantial holder or an associate in voting securities of the company or scheme, since the substantial holder was last required to give a substantial holding notice to the company or scheme are as follows:

Date of change	Person whose relevant interest changed	Nature of change (6)	Consideration given in relation to change (7)	Class and number of securities affected	Person's votes affected
See Annexure "A"					

4. Present relevant interests

Particulars of each relevant interest of the substantial holder in voting securities after the change are as follows:

Holder of relevant interest	Registered holder of securities	Person entitled to be registered as holder (8)	Nature of relevant interest (6)	Class and number of securities	Person's votes
See Annexure "B"					

5. Changes in association

The persons who have become associates (2) of, ceased to be associates of, or have changed the nature of their association (9) with, the substantial holder in relation to voting interests in the company or scheme are as follows:


Name and ACN/ARSN (if applicable)	Nature of association
N/A	

6. Addresses

The addresses of persons named in this form are as follows:

Name	Address
See Annexure "C"	

Signature

print name	Winston Loke	capacity	Authorised Signatory
sign here		date	23-Feb-2021

Annexure "A"

3. Changes in relevant interests

Date of change	Person whose relevant interest changed	Nature of change (6)	Consideration given in relation to change (7)	Class and number of securities affected	Person's votes affected
2-Feb-21	Credit Suisse Funds AG	Transfer out	76,222.68 AUD	-33,431 Common Stock	-33,431
11-Feb-21	Credit Suisse Funds AG	Transfer out	141,245.12 AUD	-48,613 Common Stock	-48,613
28-Jan-21	Credit Suisse Equities (Australia) Limited	Stock returned under ASLA	Refer to Annexure D of Notice	-10,000 Common Stock	-10,000
28-Jan-21	Credit Suisse Equities (Australia) Limited	Stock borrowed under ASLA	Refer to Annexure D of Notice	263,000 Common Stock	263,000
5-Feb-21	Credit Suisse Equities (Australia) Limited	Stock returned under ASLA	Refer to Annexure D of Notice	-289,000 Common Stock	-289,000
5-Feb-21	Credit Suisse Equities (Australia) Limited	Stock returned under ASLA	Refer to Annexure D of Notice	-169,000 Common Stock	-169,000
9-Feb-21	Credit Suisse Equities (Australia) Limited	Stock returned under ASLA	Refer to Annexure D of Notice	-38,000 Common Stock	-38,000
9-Feb-21	Credit Suisse Equities (Australia) Limited	Stock returned under ASLA	Refer to Annexure D of Notice	-263,000 Common Stock	-263,000
17-Feb-21	Credit Suisse Equities (Australia) Limited	Stock borrowed under ASLA	Refer to Annexure D of Notice	100,000 Common Stock	100,000
17-Feb-21	Credit Suisse Equities (Australia) Limited	Stock borrowed under ASLA	Refer to Annexure D of Notice	6,800,000 Common Stock	6,800,000
27-Jan-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-2,000,000 Common Stock	-2,000,000
29-Jan-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	14,000 Common Stock	14,000
2-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	44,000 Common Stock	44,000
3-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	33,000 Common Stock	33,000
4-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	48,340 Common Stock	48,340
4-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	17,660 Common Stock	17,660
4-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	500,000 Common Stock	500,000
5-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	1,500,000 Common Stock	1,500,000
5-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	8,496 Common Stock	8,496
5-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	32,278 Common Stock	32,278

5-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	6,289 Common Stock	6,289
9-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-6,000 Common Stock	-6,000
9-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-11,000 Common Stock	-11,000
9-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	10,000 Common Stock	10,000
9-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-32,000 Common Stock	-32,000
9-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	12,000 Common Stock	12,000
9-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	20,000 Common Stock	20,000
9-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	1,000 Common Stock	1,000
9-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-223,000 Common Stock	-223,000
9-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	7,950 Common Stock	7,950
9-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	27,000 Common Stock	27,000
9-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	188,050 Common Stock	188,050
10-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	161,000 Common Stock	161,000
11-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-50,000 Common Stock	-50,000
11-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-27,000 Common Stock	-27,000
11-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-12,000 Common Stock	-12,000
11-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-19,000 Common Stock	-19,000
11-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	149,000 Common Stock	149,000
11-Feb-21	CS AG Dublin Branch	Stock borrowed under Master prime brokerage agreement	Refer to Annexure D of Notice	799,987 Common Stock	799,987
12-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-60,000 Common Stock	-60,000
12-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-12,000 Common Stock	-12,000
12-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-9,000 Common Stock	-9,000
12-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-8,000 Common Stock	-8,000

12-Feb-21	CS AG Dublin Branch	Stock borrowed under Master prime brokerage agreement	Refer to Annexure D of Notice	273,904 Common Stock	273,904
15-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-172,000 Common Stock	-172,000
15-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	10,631 Common Stock	10,631
15-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	50,369 Common Stock	50,369
16-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-44,000 Common Stock	-44,000
16-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-17,000 Common Stock	-17,000
16-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	19,206 Common Stock	19,206
16-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	48,641 Common Stock	48,641
16-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	11,552 Common Stock	11,552
16-Feb-21	CS AG Dublin Branch	Stock borrowed under Master prime brokerage agreement	Refer to Annexure D of Notice	273,904 Common Stock	273,904
16-Feb-21	CS AG Dublin Branch	Stock borrowed under Master prime brokerage agreement	Refer to Annexure D of Notice	799,987 Common Stock	799,987
17-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-12,000 Common Stock	-12,000
17-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-144,050 Common Stock	-144,050
17-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	3,100 Common Stock	3,100
17-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	140,950 Common Stock	140,950
18-Feb-21	CS AG Dublin Branch	Stock returned under Master prime brokerage agreement	Refer to Annexure D of Notice	-799,987 Common Stock	-799,987
18-Feb-21	CS AG Dublin Branch	Stock returned under Master prime brokerage agreement	Refer to Annexure D of Notice	-273,904 Common Stock	-273,904
18-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-4,000 Common Stock	-4,000
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	2,000 Common Stock	2,000
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	2,000 Common Stock	2,000
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	52,672 Common Stock	52,672
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	21,142 Common Stock	21,142

18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	2,000,000 Common Stock	2,000,000
18-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-13,000 Common Stock	-13,000
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	536 Common Stock	536
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	12,464 Common Stock	12,464
18-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-140,950 Common Stock	-140,950
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	4,532 Common Stock	4,532
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	16,900 Common Stock	16,900
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	119,518 Common Stock	119,518
18-Feb-21	CS AG Dublin Branch	Stock borrowed under Master prime brokerage agreement	Refer to Annexure D of Notice	124,000 Common Stock	124,000
18-Feb-21	CS AG Dublin Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-29,340 Common Stock	-29,340
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	26,340 Common Stock	26,340
18-Feb-21	CS AG Dublin Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	3,000 Common Stock	3,000
1-Feb-21	Credit Suisse Securities (Europe) Limited	Stock returned under OSLA	Refer to Annexure D of Notice	-350,000 Common Stock	-350,000
8-Feb-21	Credit Suisse Securities (USA) LLC	Stock borrowed under OSLA	Refer to Annexure D of Notice	115,000 Common Stock	115,000
8-Feb-21	Credit Suisse Securities (USA) LLC	Stock borrowed under OSLA	Refer to Annexure D of Notice	300,000 Common Stock	300,000
18-Feb-21	Credit Suisse Securities (USA) LLC	Stock returned under OSLA	Refer to Annexure D of Notice	-300,000 Common Stock	-300,000
18-Feb-21	Credit Suisse Securities (USA) LLC	Stock returned under OSLA	Refer to Annexure D of Notice	-200,000 Common Stock	-200,000
27-Jan-21	Credit Suisse AG, Singapore Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	477,360 Common Stock	477,360
27-Jan-21	Credit Suisse AG, Singapore Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	1,147,304 Common Stock	1,147,304
27-Jan-21	Credit Suisse AG, Singapore Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	138,584 Common Stock	138,584
29-Jan-21	Credit Suisse AG, Singapore Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	16,359 Common Stock	16,359
1-Feb-21	Credit Suisse AG, Singapore Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	3,000 Common Stock	3,000
2-Feb-21	Credit Suisse AG, Singapore Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	17,000 Common Stock	17,000

4-Feb-21	Credit Suisse AG, Singapore Branch	Stock borrowed under OSLA	Refer to Annexure D of Notice	31,632 Common Stock	31,632
9-Feb-21	Credit Suisse AG, Singapore Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-58,361 Common Stock	-58,361
9-Feb-21	Credit Suisse AG, Singapore Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-477,360 Common Stock	-477,360
9-Feb-21	Credit Suisse AG, Singapore Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-16,359 Common Stock	-16,359
9-Feb-21	Credit Suisse AG, Singapore Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-3,000 Common Stock	-3,000
9-Feb-21	Credit Suisse AG, Singapore Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-17,000 Common Stock	-17,000
9-Feb-21	Credit Suisse AG, Singapore Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-31,632 Common Stock	-31,632
18-Feb-21	Credit Suisse AG, Singapore Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-350,000 Common Stock	-350,000
18-Feb-21	Credit Suisse AG, Singapore Branch	Stock returned under OSLA	Refer to Annexure D of Notice	-300,000 Common Stock	-300,000

This is Annexure "A" referred to in the Form 604 "Notice of change of interests of substantial holder"

Signature

Credit Suisse Holdings (Australia) Limited (ACN 008 496 713)

print name Winston Loke capacity Authorised Signatory

sign here

date



23-Feb-2021

Annexure "B"

4. Present relevant interests

Particulars of each relevant interest of the substantial holder in voting securities after the change are as follows:

Holder of relevant interest	Registered holder of securities	Person entitled to be registered as holder (8)	Nature of relevant interest (6)	Class and number of securities	Person's votes
Credit Suisse Equities (Australia) Limited (ACN 068 232 708)	CS Fourth Nominees Pty Limited (ACN 069 126 432)	Credit Suisse Equities (Australia) Limited	Holder of securities subject to an obligation to return under a securities lending agreement	8,471,945 Common Stock	8,471,945
Credit Suisse Securities (Europe) Limited (ARBN 099554131)	CS Third Nominees Pty Limited (ACN 007 053 849)	Credit Suisse Securities (Europe) Limited	Voting rights and right to dispose	19,790 Common Stock	19,790
Credit Suisse Securities (Europe) Limited (ARBN 099554131)	CS Third Nominees Pty Limited (ACN 007 053 849)	Credit Suisse Securities (Europe) Limited	Holder of securities subject to an obligation to return under a securities lending agreement	600,000 Common Stock	600,000
Credit Suisse Securities (USA) LLC	CS Third Nominees Pty Limited (ACN 007 053 849)	Credit Suisse Securities (USA) LLC	Holder of securities subject to an obligation to return under a securities lending agreement	3,317,000 Common Stock	3,317,000
Credit Suisse AG, Dublin Branch	CS Third Nominees Pty Limited (ACN 007 053 849)	Credit Suisse AG, Dublin Branch	Holder of securities subject to an obligation to return under a securities lending agreement	14,631,167 Common Stock	14,631,167
Credit Suisse AG, Singapore Branch	CS Third Nominees Pty Limited (ACN 007 053 849)	Credit Suisse AG, Singapore Branch	Voting rights and right to dispose	35 Common Stock	35
Credit Suisse AG, Singapore Branch	CS Third Nominees Pty Limited (ACN 007 053 849)	Credit Suisse AG, Singapore Branch	Holder of securities subject to an obligation to return under a securities lending agreement	3,673,049 Common Stock	3,673,049
Credit Suisse Funds AG	HSBC Custody Nominees (Australia) Limited (ACN 003 094 568)	Credit Suisse Funds AG	Voting rights and right to dispose	417,699 Common Stock	417,699

This is Annexure "B" referred to in the Form 604 "Notice of change of interests of substantial holder"

Signature

Credit Suisse Holdings (Australia) Limited (ACN 008 496 713)

print name Winston Loke capacity Authorised Signatory
 sign here _____ date



23-Feb-2021

Annexure "C"

6. Addresses

The addresses of persons named in this form are as follows:

Name	Address
Credit Suisse Holdings (Australia) Limited (ACN 008 496 713)	Level 31, Gateway, 1 Macquarie Place, Sydney NSW 2000, Australia
CS Third Nominees Pty Limited (ACN 007 053 849)	Level 31, Gateway, 1 Macquarie Place, Sydney NSW 2000, Australia
Credit Suisse Equities (Australia) Limited (ACN 068 232 708)	Level 31, Gateway, 1 Macquarie Place, Sydney NSW 2000, Australia
Credit Suisse Fourth Nominees Pty Limited (ACN 069 126 432)	Level 31, Gateway, 1 Macquarie Place, Sydney NSW 2000, Australia
Credit Suisse Securities (Europe) Limited (ARBN 099554131)	One Cabot Square, London, E14 4QJ
Credit Suisse Funds AG	Uetlibergstrasse 231, Zurich, 8070 Switzerland
Credit Suisse Securities (USA) LLC	11 Madison Avenue, New York, NY 10010
Credit Suisse AG, Singapore Branch	1 Raffles Link #03/04-01, Singapore 039393
Credit Suisse AG, Dublin Branch	Kilmore House, Park lane, Spencer Dock, Dublin 1, Ireland

This is Annexure "C" referred to in the Form 604 "Notice of change of interests of substantial holder"

Signature

Credit Suisse Holdings (Australia) Limited (ACN 008 496 713)

print name Winston Loke capacity Authorised Signatory

sign here

date



23-Feb-2021

Annexure "D"

This is Annexure "D" referred to in the Form 604 "Notice of change of interests of substantial holder"

Signature

Credit Suisse Holdings (Australia) Limited (ACN 008 496 713)

print name Winston Loke capacity Authorised Signatory

sign here

date



23-Feb-2021

Prescribed information	
Schedule	
Type of agreement	Australian Securities Lending Agreement
Parties to agreement	Credit Suisse Equities (Australia) Limited and JP Morgan Nominees (Australia) Limited
Transfer date	9-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	Yes
If yes, detail	Voting rights to be exercised in accordance with lender's instructions provided such instructions are received 7 days prior.
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	With 2 business days prior to a notice by Midday.
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information	
Schedule	
Type of agreement	Australian Securities Lending Agreement
Parties to agreement	Credit Suisse Equities (Australia) Limited and State Street Bank and Trust Company
Transfer date	17-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information**Schedule**

Type of agreement	Australian Securities Lending Agreement
Parties to agreement	Credit Suisse Equities (Australia) Limited and National Australia Bank Limited
Transfer date	5-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information	
Schedule	
Type of agreement	Australian Securities Lending Agreement
Parties to agreement	Credit Suisse Equities (Australia) Limited and The Northern Trust Company
Transfer date	17-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	Yes
If yes, detail	Voting rights to be exercised in accordance with lender's instructions provided such instructions are received 7 days prior
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	Early return is subject to the lender's acceptance
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information	
Schedule	
Type of agreement	Overseas Securities Lending Agreement
Parties to agreement	Credit Suisse Securities (Europe) Limited and JPM Chase Bank
Transfer date	1-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	Yes
If yes, detail	Voting rights to be exercised in accordance with lender's instructions provided such instructions are received 7 days prior.
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information	
Schedule	
Type of agreement	Overseas Securities Lending Agreement
Parties to agreement	Credit Suisse Securities (USA) LLC and BlackRock Institutional Trust Company
Transfer date	18-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	With 4 business days prior notice, unless Borrower and Lender agree to the contrary.
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information**Schedule**

Type of agreement	Overseas Securities Lending Agreement
Parties to agreement	Credit Suisse Securities (USA) LLC and State Street Bank and Trust Company
Transfer date	8-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information**Schedule**

Type of agreement	Overseas Securities Lending Agreement
Parties to agreement	Credit Suisse AG, Dublin Branch and JPM Chase Bank
Transfer date	18-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information	
Schedule	
Type of agreement	Overseas Securities Lending Agreement
Parties to agreement	Credit Suisse AG, Dublin Branch and Brown Brothers Harriman and Co.
Transfer date	27-Jan-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information**Schedule**

Type of agreement	Overseas Securities Lending Agreement
Parties to agreement	Credit Suisse AG, Dublin Branch and Citibank N.A.
Transfer date	15-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information**Schedule**

Type of agreement	Master Prime Brokerage Securities Lending Agreement
Parties to agreement	Credit Suisse AG, Dublin Branch and Alceon High Convi ABS Return Fund
Transfer date	18-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information**Schedule**

Type of agreement	Overseas Securities Lending Agreement
Parties to agreement	Credit Suisse AG, Singapore Branch and JPM Chase Bank
Transfer date	9-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.

Prescribed information**Schedule**

Type of agreement	Overseas Securities Lending Agreement
Parties to agreement	Credit Suisse AG, Singapore Branch and Citibank N.A.
Transfer date	18-Feb-2021
Holder of voting rights	Borrower
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	N/A
Does the borrower have the right to return early?	Yes
If yes, detail	At Will
Does the lender have the right to recall early?	Yes
If yes, detail	With 4 business days prior notice or earlier upon agreement.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	If an event of default occurs in respect of either the lender or the borrower, the obligation of the borrower to deliver the securities to the lender will be netted off against the obligation of the lender to return securities or cash held by the lender as collateral.