

# Credit Suisse Tech Edge Index

## Investment Strategy

The Credit Suisse Tech Edge Index ("CSEATEDG" or "Index") is a rules-based multi-asset index.

The equity strategy of the Index aims to provide exposure to four equity ETFs known for their focus on innovation and technology.

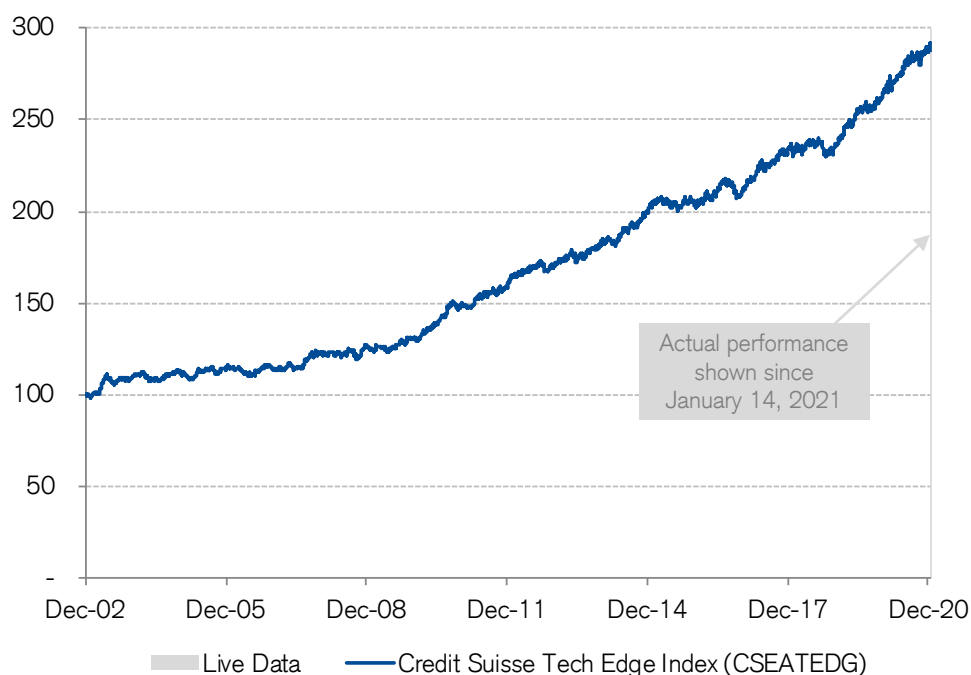
The fixed income strategy attempts to provide diversification and therefore more stable returns.

The Index is rebalanced daily to target a volatility of 4.5% using a bespoke volatility control mechanism designed by Salt Financial to identify changing market conditions using intraday data.

## Key Information

<b>Index</b>	Credit Suisse Tech Edge Index
<b>Bloomberg Ticker</b>	CSEATEDG <Index>
<b>Category</b>	Dynamic Asset Allocation
<b>Return Type</b>	Excess Return (it reflects the return of the Index components net of the hypothetical costs of funding)
<b>Currency</b>	USD
<b>Live Date</b>	January 14, 2021
<b>Index Fees</b>	0.5% p.a. deducted daily

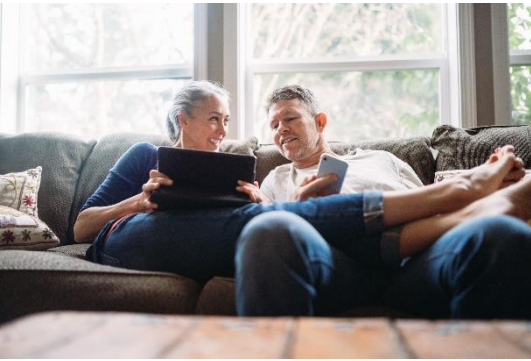
## Actual and Simulated Performance of the Index



## Historical Monthly Returns

	Jan	Feb	Mar	Apr	May	June	July	Aug	Sept	Oct	Nov	Dec	Year
<b>2014</b>	0.5%	1.6%	-1.2%	-0.5%	2.5%	1.6%	-0.9%	2.7%	-0.9%	1.4%	2.0%	0.3%	<b>9.4%</b>
<b>2015</b>	2.5%	0.9%	-0.2%	-0.2%	0.8%	-1.8%	1.0%	-1.6%	0.4%	1.6%	0.0%	-0.4%	<b>3.1%</b>
<b>2016</b>	0.1%	0.5%	1.4%	-1.2%	1.3%	0.7%	2.4%	0.0%	0.7%	-1.4%	-2.4%	-0.6%	<b>1.3%</b>
<b>2017</b>	2.0%	1.7%	0.9%	1.6%	1.5%	-0.8%	0.9%	1.4%	-0.2%	1.8%	0.0%	0.0%	<b>11.3%</b>
<b>2018</b>	1.7%	-0.7%	0.3%	-0.8%	1.8%	0.0%	-0.4%	2.0%	-1.2%	-2.5%	1.0%	0.6%	<b>1.6%</b>
<b>2019</b>	1.8%	0.5%	2.2%	1.4%	-0.4%	2.5%	0.2%	1.1%	-1.2%	1.1%	1.3%	0.0%	<b>11.0%</b>
<b>2020</b>	1.8%	1.0%	0.7%	0.8%	1.2%	1.2%	1.4%	0.9%	-0.4%	-1.5%	2.4%	0.6%	<b>10.6%</b>
<b>2021</b>	-0.2%												<b>-0.2%</b>

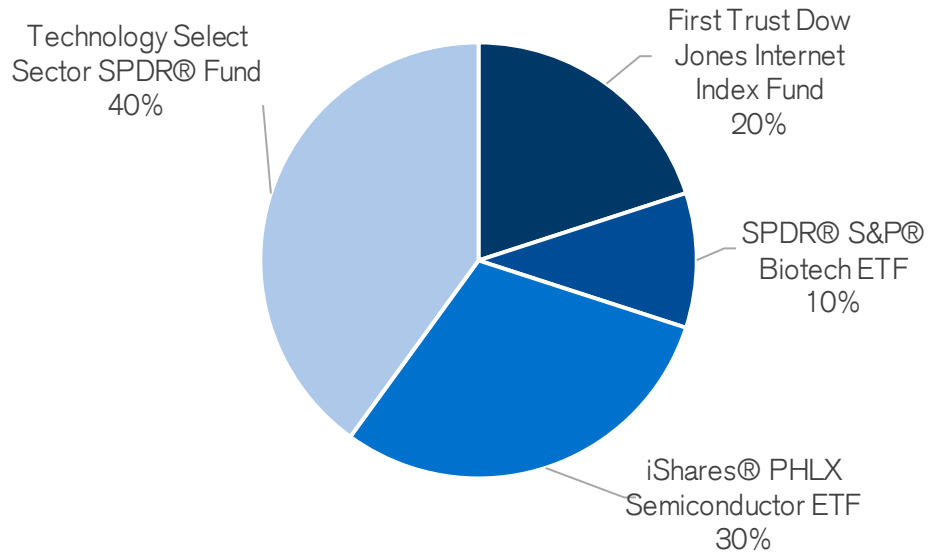
Source: Credit Suisse, Bloomberg. Data collected from December 31, 2002 to January 29, 2021. The Credit Suisse Tech Edge Index went live on January 14, 2021. Any data shown prior to the live date is simulated. Prior to, and including, December 31, 2006, a proxy was used for the FDN ETF. Prior to, and including, August 31, 2006, a proxy was used for the XBIEF. Past performance is no indication or guarantee of future performance. The return results provided herein are illustrative only and were derived by means of a retroactive application of a back-casted model designed with the benefit of hindsight. These back-casted, hypothetical, historical annualized Index returns have inherent limitations. No representation is made that in the future the Index will have the returns shown. Alternative modeling techniques or assumptions might produce significantly different results and may prove to be more appropriate. Actual annualized returns may vary materially from this analysis. The Index returns are net a 0.5% p.a. index calculation fee. The Index could underperform relative to other indices, including equity indices. In addition, the Index is an excess return index: it reflects the return of components net of the cost of funding a hypothetical investment in them.



## Current Allocation of the Equity Strategy

January 2021

The current allocation of the equity components reflects the normalized weights distributed across the four ETFs taking into account potential weight caps.



## Current Allocation

Asset Class	Components	Ticker	Actual Weights	Asset Class Weight
<b>Equity</b>	First Trust Dow Jones Internet Index Fund	FDN UP Equity	5.4%	26.8%
	SPDR® S&P® Biotech ETF	XBI UP Equity	2.7%	
	iShares® PHLX Semiconductor ETF	SOXX UQ Equity	8.0%	
	Technology Select Sector SPDR® Fund	XLK UP Equity	10.7%	
<b>Treasuries</b>	Credit Suisse 2-Year U.S. Treasury Note Futures Index	CSRFTUUE Index	39.6%	79.2%
	Credit Suisse 10-Year U.S. Treasury Note Futures Index	CSRFTYUE Index	39.6%	
<b>Cash</b>	Non interest bearing cash		-6.0%	-6.0%
<b>Total Weight</b>			<b>100.0%</b>	

*In some scenarios, cash may have a negative weight. Additionally, the aggregate weights may not sum to 100% due to rounding.*

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# Disclaimer

## Key considerations related to the Index

- The Index is rules-based and cannot be invested in directly.
- There is no assurance that the strategy on which the Index is based will be successful in producing positive returns. The Index may not rise in value and may not outperform any alternative portfolio or strategy that tracks the Index components.
- The Index utilizes components that reference futures contracts. The Index may underperform a similar investment linked to the spot prices or current levels of the underlying assets tracked by the futures contracts included in the Index components.
- The Index has a limited operating history and may perform in unanticipated ways. Past performance is no indication or guarantee of future performance. No actual investment which allowed tracking of the performance of the Index was possible before January 14, 2021. The return results provided herein are illustrative only and were derived by means of a retroactive application of a back-casted model designed with the benefit of hindsight. These back-casted, hypothetical, historical annualized Index returns have inherent limitations. No representation is made that the Index will have such returns in the future. Alternative modeling techniques or assumptions might produce significantly different results and may prove to be more appropriate. Actual annualized returns may vary materially from this analysis.
- The Index involves risks associated with equity markets and fixed income investments.
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  - Funds investing in a single sector may be subject to more volatility than funds investing in a diverse group of sectors.
  - The funds may invest in small capitalization and mid-capitalization companies. Such companies may experience greater price volatility than larger, more established companies.
  - ETFs trade like stocks, are subject to investment risk, fluctuate in market value and may trade at prices above or below the ETFs net asset value. ETF expenses will reduce returns.
  - There can be no assurance that the funds' investment objectives will be achieved.
  - Information technology companies are subject to certain risks, including rapidly changing technologies, short product life cycles, fierce competition, aggressive pricing and reduced profit margins, loss of patent, copyright and trademark protections, cyclical market patterns, evolving industry standards and frequent new product introductions. Certain companies may be smaller and less experienced companies, with limited product lines, markets or financial resources. Information technology company stocks, especially those which are Internet related, have experienced extreme price and volume fluctuations that are often unrelated to their operating performance.
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